The 2nd Bachelier Colloquium on Mathematical Finance and Stochastic Calculus
PROGRAM

Monday, January, 10

1. A.N. Shiryaev. Inaugural Lecture.

2. G. Peskir. On the fundamental solution of the Kolmogorov–Shiryaev equation.

3. A. Lyasoff. A completely elementary approach to linear equations with extended stochastic integrals motivated by applications to finance.

4. H.-J. Engelbert. On weak solutions of backward stochastic differential equations.

5. N. Yoshida. Asymptotic expansion and its applications to finance.

6. N. Touzi. Stochastic representation of fully non-linear PDE's.

7. F. Biagini. Optimization problems for insider traders.

Tuesday, January, 11

1. J. Jacod. Twenty fife years of limit theorems.

2. N. Bingham. Interplay between distributional and temporal dependence. An empirical study with high-frequency asset returns.

3. J. Kallsen. On affine stochastic volatility models.

4. S. Pergamenshchikov. The tail of the stationary distribution a random coefficient AR(q) model.

5. L. Vostrikova. Wishart process and related topics.

6. P. Katyshev. Uniformly optimal transmission of Gaussian messages.

7. P. Grigoriev. On low dimensional case in the FTAP with transaction costs.

Wednesday, January, 12

1. A.N. Shiryaev. The Second Lecture.

2. N. El Karoui. To be announced.

3. M. Fritelli. Utility maximization in incomplete markets with unbounded processes.

4. D. Kramkov. Two-times differentiability of the value function in the problem of optimal investment.

5. M. Rasonyi. Utility maximization in discrete-time financial markets and properties of the utility

price.

6. S. Klˉoppel. Dynamic utility-indifference valuation.

7. B. Bouchard. Optimal consumption in discrete time financial models
with industrial investment opportunities and non-linear returns.

Thursday, January, 13

1. M. Yor, J.Obloj. On local martingale and its supremum : harmonic functions and beyond.

2. P. Vallois. Limiting laws associated with Brownian motion perturbed
by its one-sided maximum. Extension of Pitman's theorem.

3. R. Douady. Distribution of Max Draw Down and analysis of risk of hedge funds.

4. R. Dalang. The right time to sell a stock whose price is driven by Markovian noise.

5. E. Eberlein. On symmetry formulas for option pricing based on exponential Lévy models.

6. O. Zeitouni. Ruin probability in the presence of risky investments.

7. Yu. Mishura. FTAP for random fields.

Friday, January, 14

1. A.N. Shiryaev. The Third Lecture.

2. R. Buchdahn. Theorem for controlled backward SDEs and homogenization of HJB equations.

3. M. Jeanblanc. PDE equations for defaultable claims, completeness of credit risk models.

4. I. Sonin. The optimal stopping of Markov chain and recursive solution of Poisson and Bellman
equations.

5. J. Stoyanov. Asymptotic methods for stability analysis of stochastic systems.

6. E. Presman. A Gittins type index theorem for randomly evolving graphs.

7. P. Guasoni. Asymmetric Information in Fads Models.

Saturday, January, 15

1. B. Rozovskii. On Stochastic Fluids.

2. E. Khmaladze. Directional derivatives of sets and local point processes.

3. G. Martynov. Weighted Cramèr-von Mises test with estimated parameters.

4. A. Gushchin. Quadratic approximations for log-likelihood ratio processes.

5. V. Arkin, A. Slastnikov. Optimal time to invest under tax exemptions.