

Seventh Seminar on Stochastic Analysis, Random Fields and Applications

May 23 - May 27, 2011
Centro Stefano Franscini, Ascona, Switzerland

Topics

Stochastic partial differential equations and random fields
Stochastic numerics
Mathematical finance

Among the speakers

Y. Ait-Sahalia (Princeton)	S. Cerrai (Maryland)	J. Kallsen (Kiel)	M. Schweizer (ETH-Zürich)
S. Albeverio (Bonn)	R. Cont (Paris VII)	A. Kohatsu-Higa (Osaka)	A. Shiryaev (Steklov)
L. Ambrosio (SNS Pisa)	A.B. Cruzeiro (Lisboa)	D. Khoshnevisan (Utah)	R. Sowers (Illinois)
R. Balan (Ottawa)	E. Eberlein (Freiburg)	M. Hairer (Warwick)	W. Stannat (Darmstadt)
V. Bally (Paris Est)	K.J. Engelbert (Jena)	V.S. Mandrekar (Michigan)	A. Sulem (INRIA)
G. Barone-Adesi (USI Lugano)	D. Filipovic (EPF-Lausanne)	A. Millet (Paris 1)	J. Teichmann (ETH-Zürich)
F.E. Benth (Oslo)	H. Föllmer (Berlin)	I. Nourdin (Nancy)	C. Tudor (Lille)
F. Biagini (Munich)	E. Gobet (Polytechnique)	B. Øksendal (Oslo)	G. Trutnau (Seoul)
N. Bouleau (Ecole des Ponts)	M. Gubinelli (Dauphine)	M. Pratelli (Pisa)	E. Valkeila (Helsinki)
Z. Brzezniak (York)	I. Gyongy (Edinburgh)	Ph. Protter (Columbia)	Y. Xiao (Michigan)
K. Burdzy (Washington-Seattle)	B. Jourdain (Ecole des Ponts)	M. Röckner (Bielefeld)	F. Viens (Purdue)
R. Carmona (Princeton)	Yu. Kabanov (Besançon)	W. Runggaldier (Padova)	J.Cl. Zambrini (Lisboa)

Organizers

Robert Dalang
EPF-Lausanne

Marco Dozzi
Nancy Université

Francesco Russo
ENSTA ParisTech

Sponsors

Swiss National Science Foundation, Swiss Academies of Natural Sciences and Medicine,
ETH-Zürich, EPF-Lausanne.

For further information, please contact the secretary of the conference:

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