



# Summer School in Stochastic Finance 2010

September 20 - 24, 2010, Ulm University

## Invited Speakers:

Alexander Gushchin (Steklov Mathematical Institute, and Moscow State University, Russia)

**Duality methods in robust utility maximization**

Michael Kalkbrenner (Deutsche Bank AG, Frankfurt, Germany)

**Correlation under stress in normal variance mixture models**

Rüdiger Kiesel (Duisburg-Essen University, Germany)

**Introduction to energy markets**

Alexander Kulikov (Moscow Institute of Physics and Technology, and Gazprom, Russia)

**One-dimensional and multi-dimensional coherent risk measures: examples, properties and applications to different problems in mathematical finance**

Aleksandar Mijatovic (Imperial College London, UK)

**First passage in stochastic volatility models with jumps: applications in financial markets**

Ulrich Rieder (Ulm University, Germany)

**Markov decision processes with applications to finance**

Albert Shiryaev (Steklov Mathematical Institute, and Moscow State University, Russia)

**Standard and non-standard optimal stopping problems with application to finance**

**Deadline for registration: September 7th, 2010**

**Institute of Mathematical Finance**  
Ulm University