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

www.uni-ulm.de/en/mawi/stochastic-finance-2010/