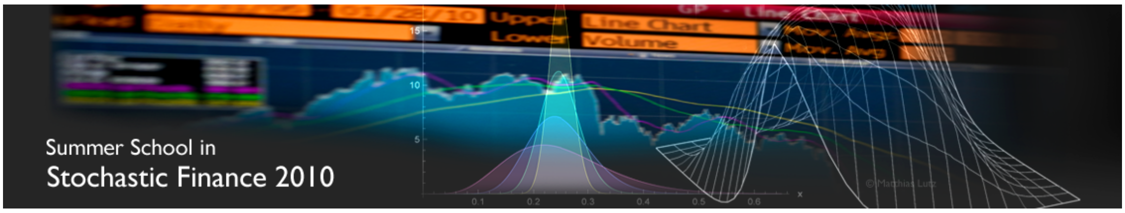

Program

Monday, September 20, 2010

9.00 Registration

9.30 Welcome Address by the Dean of the Faculty Prof. Dr. W. Kratz

9.45 **Albert Shiryaev - Optimal Stopping with Local Time**

10.45 Coffee break

11.00 **Aleksandar Mijatovic - First Passage in Stochastic Volatility Models with Jumps: Applications in Financial Markets**

12.00 Lunch

14.00 **Ulrich Rieder - Markov Decision Processes**

15.00 Coffee break

15.15 **Alexander Kulikov - One-Dimensional Coherent Risk Measures**

Tuesday, September 21, 2010

8.30 **Albert Shiryaev - Optimal Stopping with Local Time**

9.30 Coffee break

9.45 **Ulrich Rieder - Partially Observable Markov Decision Processes**

10.45 Coffee break

11.00 **Alexander Gushchin - Duality Methods in Robust Utility Maximization**

12.00 Lunch

14.00 **Alexander Kulikov - Multi-Dimensional Coherent Risk Measures**

Wednesday, September 22, 2010

8.30 **Albert Shiryaev - Optimal Stopping with Local Time**

9.30 Coffee break

9.45 **Aleksandar Mijatovic - First Passage in Stochastic Volatility Models with Jumps: Applications in Financial Markets**

10.45 *Coffee break*

11.00 **Rüdiger Kiesel - Introduction to Energy Derivatives**

12.00 Lunch

14.00 **Michael Kalkbrener - Understanding the Behavior of Credit Correlations under Stress**

19.00 Conference Dinner

Thursday, September 23, 2010

8.30 **Alexander Gushchin - Duality Methods in Robust Utility Maximization**

9.30 Coffee break

9.45 **Aleksandar Mijatovic - First Passage in Stochastic Volatility Models with Jumps: Applications in Financial Markets**

10.45 Coffee break

11.00 **Rüdiger Kiesel - Pricing Forward Contracts in Power Markets by the Certainty Equivalence Principle**

12.00 Lunch

14.00 **Ulrich Rieder - Continuous-Time Markov Decision Processes**

Friday, September 24, 2010

8.30 **Sören Christensen - On Optimal Stopping Problems for AR(1) Sequences**

9.00 **Yaroslav Lyulko - Stochastic Representations of Max-Type Functionals from Random Walk**

9.30 Coffee break

9.45 **Alexander Gushchin - Duality Methods in Robust Utility Maximization**

10.45 Coffee break

11.00 **Rüdiger Kiesel - Emission Certificates**

12.00 Lunch