

9th workshop on stochastic analysis and related fields

in honor of A.S. Üstünel for his 60th birthday

Telecom ParisTech

June 14th-15th, 2010



Monday, June 14th



à partir de 9h

- 9h30-10h00 : G. Memmi
- 10h00-10h40 : P. Malliavin
In memoriam, J.P. Kahane & D.W. Stroock
- 10h40-11h20 : A. Millet
On the stochastic non linear Schrodinger equation
- 11h20-12h00 : M. Pontier
Contrat de partenariat public-privé
- 12h00-12h40 : F. Baccelli
Géométrie aléatoire et théorie de l'information



- 14h00-14h40 : A. Bensoussan
Control of inventories with Markov demand
- 14h40-15h20 : M. Soner
- 15h20-16h00 : S. Tindel
Skorohod calculus for Gaussian processes via rough paths methods



- 16h30-17h10 : S. Méléard
Slow and fast scales in a superprocess limit for interacting age and trait-structured particle systems
- 17h10-17h50 : G. Ben Arous
Random walks in random environments

Tuesday, June 15th



à partir de 9h30

- 10h00-10h40 : J.M. Bismut
Langevin process
- 10h40-11h20 : B. Øksendal
Optimal control of delayed SDE and time advanced BSDE
- 11h20-12h00 : D. Talay
Derivatives of Solutions of Semilinear Parabolic PDEs and Variational Inequalities with Neumann Boundary Conditions
- 12h00-12h40 : E. Pardoux



- 14h00-14h40 : D. Stroock
Maps which take Gaussian Measures to Gaussian measures
- 14h40-15h20 : N. El Karoui
An Exact Connection between two Solvable SDEs and a Non Linear Utility Stochastic PDEs
- 15h20-16h00 : N. Privault
Quasi-nilpotent transformations on the Wiener and Poisson spaces



- 16h30-17h10 : D. Nualart
Clark-Ocone formula and Central Limit Theorems for Brownian local time
- 17h10-17h50 : M. Yor
Effeillage du mouvement brownien

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