SMOCS-05 timetable: version 1.6 (06 July 2005)

Monday, 11 July

Morning Session

8:50	9:00	The Opening of the Conference	
9:00	10:00	**A.N. Shiryaev**	On the distributions of maximum downfalls of a Brownian motion with drift
10:00	10:05	Break	
10:05	11:05	**S. Ogawa**	Noncausal Problems in Stochastic Calculus
11:05	11:30	Tea/coffee break	
11:30	12:30	**F. Spieksma**	Computing convergence rates for denumerable Markov chains
12:30	14:30	Lunch break	

Afternoon Session

14:30	15:00	**W. Malcolm, R. Elliott**	Sequential Online Volatility Detection For Markov Modulated Asset Price Dynamics
15:00	15:30	**K. Hamza, F. Klebaner**	On the existence of non-constant volatility in the Bachelier and Black-Scholes formulae
15:30	15:45	Tea/coffee break	
15:45	16:15	**Y. Miyahara, N. Moriwaki**	Volatility Smile/Smirk Properties of [GLP & MEMM] Pricing Models
16:15	16:45	**M. Sorensen, M. Jacobsen**	Multivariate diffusion modelling
16:45	16:50	Break	
16:50	17:20	**K. Kawazu**	On stochstic processes in random environment and related topics
17:20	17:35	**N. Bruti-Liberati**	On the Approximation of Jump-Diffusion Processes
17:35	17:50	**T. Le**	Stochastic Market Volatility Models

Tuesday, 12 July

Morning Session

9:00	10:00	**N. El Karoui**	Measuring, pricing and hedging financial risk in a dynamic world
10:00	10:05	Break	
10:05	11:05	**L. Rueschendorf**	Analysis of algorithms by the contraction method
11:05	11:30	Tea/coffee break	
11:30	12:30	**C.-R. Hwang, S.-J. Sheu**	Nonreversible perturbations accelerate convergence
12:30	14:30	Lunch break	

Afternoon Session

14:30	15:00	**K. Borovkov, A. Borovkov**	Large deviations for random walks with regular exponentially decaying distributions
15:00	15:30	**T. Cottrell, R. Elliott**	Two strikes and you're out
15:30	15:45	Tea/coffee break	
15:45	16:15	**A. Xia**	Compound Poisson approximation via Stein's method
16:15	16:45	**V. Korotkikh, G. Korotkikh**	On optimality condition of complex systems
16:45	16:50	Break	
16:50	17:20	**E. Schlogl**	Factor distributions and correlations implied by market quotes for synthetic CDO tranches
17:20	17:35	**A. Hatherley**	An Examination of the Effect of Non-Normality on Optimal Portfolio Construction: A Copula Based Approach
17:35	17:50	**H. Hulley, D. Heath, E. Platen**	A comparative study of hedge performance robustness for equity index models
17:50	18:05	**J.M. Simoes**	A Complex Systems Approach to Spatial Epidemics

Wednesday, 13 July

Excursion day

Thursday, 14 July

Morning Session: *JOE GANI SESSION*

9:00	10:00	**S. Resnick**	Multivariate heavy tails, asymptotic independence and beyond
10:00	10:05	Break	
10:05	11:05	**S. Tavaré, R. Wilkinson**	Using the fossil record to date splits in the primate tree
11:05	11:30	Tea/coffee break	
11:30	12:30	**R. Elliott, A. Filinkov, R. Nichol:**	A free boundary problem related to environmental management system
12:30	14:30	Lunch break	

Afternoon Session

14:30	15:00	**J. Gani**	Modelling a plantation-nursery system
15:00	15:30	**C. Elliott, R. Elliott, W.P. Malcol**	Commodity Prices and Regime Switching Bases
15:30	15:45	Tea/coffee break	
15:45	16:15	**D. Dufresne**	Stochastic Life Annuities
16:15	16:45	**J. Hinz**	Valuing production capacities on electricity
16:45	16:50	Break	
16:50	17:20	**L. Grunske**	Modelling and Analysing of Stochastic Failures in Complex Component-Based Systems
17:20	17:35	**D. Lesmono**	A Mathematical Model for Opportunistic Timing and Manipulation in Australian Federal Elections
17:35	17:50	**S. Assefa**	A Quadratic Gaussian Reduced Form Model

Friday, 15 July

Morning Session

9:00	10:00	**V. Vatutin, E. Dyakonova**	Branching processes in random environment and the bottleneck of evolution
10:00	10:05	Break	
10:05	11:05	**P. Imkeller**	Models of financial markets with asymmetric information: additional utility and entropy of information
11:05	11:20	Tea/coffee break	
11:20	11:50	**E. Platen**	On the Role of the Growth Optimal Portfolio
11:50	12:20	**M. Yamazato, A. Kohatsu-Higa**	Optimal logarithmic utility for insiders in Lévy market
12:20	12:50	**R. Miura**	Rank Process and Stochastic Corridor
12:50	14:30	Lunch break	

Afternoon Session

14:30	15:00	**A.F. Ivanov, A.V.Swishchuk**	Optimal control of stochastic differential delay equations with application in economics
15:00	15:30	**A. Lyasoff**	Using Bellman's Principle without the Bellman Equation: …
15:30	15:45	Tea/coffee break	
15:45	16:15	**G.Last**	Palm distributions and invariance properties of spatial point processes
16:15	16:45	**C.G. Small**	Eigenfunction methods for estimation with random fields
16:45	16:50	Break	
16:50	17:20	**A. Novikov, K. Borovkov**	Pricing discretely monitored exotic options under the Levy process framework
17:20	17:35	**S. Miller, E. Platen**	Analytic Pricing of European Contingent Claims under the Real World Measure
17:35	17:50	**S. Kaji**	On tail distributions of supremum and quadratic variation of cadlag local martingales

Saturday, 16July

Morning Session only

Open forum day: perspective directions, open problems