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SUMMER SCHOOL IN STOCHASTIC FINANCE 2010

Summer School in Stochastic Finance 2010 was held from September 20 till September 24, 2010 in Ulm, Germany.

There were 49 participants from several European countries (Belgium, Germany, Hungary, Italy, Russia, UK). The scientific program was very intensive. The lecturers and their courses were:

- Alexander Gushchin (Steklov Mathematical Institute and Lomonosov Moscow State University, Russia). *Duality methods in robust utility maximization*;
- Michael Kalkbrener (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 Export, Russia). *One-dimensional and multi-dimensional coherent risk measures: examples, properties and applications to different problems in mathematical finance*;
- Aleksandar Mijatovic (University of Warwick, 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 Lomonosov Moscow State University, Russia). *Optimal stopping with local time*.

Moreover, there was an additional lecture by Prof. Shiryaev, entitled «Probabilistic and algorithmic approaches to the concept of randomness» and contributed talks by Sören Christensen (Kiel) and Yaroslav Lyulko (Moscow).

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This Summer School was the second in the series of joint meetings organized in the framework of the cooperation between Lomonosov Moscow State University (Russia) and Ulm University (Germany). The previous Summer Academy was held in September of 2009 and was devoted to stochastic geometry, spatial statistics, and random fields (organizer Prof. E. Spodarev). The next Summer Academy will be devoted to stochastic models in natural sciences and engineering (organizer Prof. V. Schmidt) and is planned for September 2011.

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