Seminar On Stochastic Analysis, Random Fields And Applications Vi

Preface.- List of participants.- I Stochastic Analysis and Random Fields.- The trace formula for the heat semigroup with polynomial potential.- Existence results for Fokker Planck equations in Hilbert spaces.- Uniqueness in law of the Ito integral with respect to Levy noise.- Statistical inference and Malliavin calculus.- Hydrodynamics, probability and the geometry of the diffeomorphisms group.- On stochastic ergodic control in infinite dimensions.- Yet another look at Harris ergodic theorem for Markov chains.- Old and new examples of scale functions for spectrally negative Levy processes.- A visual criterion for identifying Ito diffusions as martingales or strict local martingales.- Are fractional Brownian motions predictable?.- Control of exit time for Lagrangian systems with weak noise.- A probabilistic deformation of calculus of variations with constraints.- Exponential integrability and DLR consistence of some rough functional.- A family of series representations of the multiparameter fractional Brownian motion.- The martingale problem for Markov solutions to the Navier-Stokes equations.- Functional inequalities for the Wasserstein Dirichlet form.- Entropic measure on multidimensional spaces.- Properties of strong local nondeterminism and local times of stable random fields.- II Stochastic Methods in Financial Models.- Hedging with residual risk: a BSDE approach.- Auto-tail dependence coefficients for stationary solutions of linear stochastic recurrence equations and for GARCH(1, 1).- The clean development mechanism and joint price formation for allowances and CERs.- Optimal investment problems with marked point processes.- Doubly stochastic CDO term structures.- A framework for dynamic hedging under convex risk measures.- On the stability of prices of contingent claims in incomplete models under statistical estimations.- Analyzing the fine structure of continous time stochastic processes. EAN/ISBN : 9783034800211 Publisher(s): Springer, Berlin, Springer, Basel Format: ePub/PDF Author(s): Dalang, Robert C. - Dozzi, Marco - Russo, Francesco

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