Schedule

The ZiF-research group:

"Stochastic modeling in the sciences"

Workshop on

"Microscopic stochastic dynamics in economics"

(July 20-22, 2005)

Wednesday, July 20:

8.50h-9.00h: Opening

9.00h - 9.50h: J. Zabczyk (Warsaw): "Bond market and stochastic partial differential equations"

10.00h – 10.50h: A. Skorokhod (East Lansing): "Markov processes controlled by a Wiener process"

11.00h - 11.30h: Coffee break

11.30h – 12.20h: C. Alós-Ferrer (Vienna): "Evolutionary and Stochastic Stability in Finite Populations"

12.30h – 14.00h: Lunch

14.00h – 14.50h: N. Hashimzade (Exeter): "Alternative Frequency and Time Domain Versions of Fractional Brownian Motion"

15.00h - 15.50h: M. Anufriev (Pisa): "Equilibria and asymptotic dominance in speculative market with an arbitrary number of generic technical traders"

16.00h-16.30: Coffee break

16.30h - 17.10h: C. Marinelli (Bonn): "Stochastic games with infinitely many interaction agents"

17.15h – 17.55h: R. Pettersson (Växjö): "Numerical approximation for a white noise driven SPDE with bounded drift"

Thursday, July 21:

9.00h - 9.50h: H. Dawid (Bielefeld): ”Holdup and the Evolution of Investment and Bargaining Norms”

10.00h – 10.50h: Y. Kaniowskyi (Bolzano): “A Markov model of perfect competition under uncertainity”

11.00h - 11.30h: Coffee break

11.30h – 12.20h: F. Gozzi (Rome 1): “Some recent developments in infinite dimensional stochastic control and application to economic models”

12.30h – 14.00h: Lunch

14.00h – 14.50h: U. Horst (Vancouver): “Queuing theoretic approaches to financial price fluctuations”

15.00h - 15.50h: M. Benaïm (Neuchâtel): “t.b.a. ”

16.00h-16.30: Coffee break

16.30h - 17.10h: A. M. Chebotarev (Moscow): “On Pareto distribution of incomes in hierarchic model of economy”

17.15h – 17.55h: E. Hausenblas (Salzburg): “SPDEs driven by Poisson random measures: existence and uniquness results for Lipschitz and non Lipschitz coefficients”

18.30h Dinner

Friday, July 22:

9.00h - 9.50h: N. Bouleau (Ponts et Chaussées): "Propagation through financial models of an error due to the Euler scheme"

10.00h – 10.50h: V. D. Rusov (Odessa): "The intermittence and percolation nature of large-scale fractal structure in turbulent mode of financial transaction management"

11.00h - 11.30h: Coffee break

11.30h – 12.20h: I. Evstigneev (Manchester): "Controlled random fields on directed graphs and stochastic models of economic equilibrium"

12.30h – 14.00h: Lunch

14.00h – 14.50h: M.Nirei (Utah State): "Scale-invariant aggregate fluctuations of discrete investment"

15.00h – 15.50h: R. Khasminskii (Michigan):"Uniform asymptotics expansion for pricing European options"

16.00h: End