International Conference on Stochastic Analysis and Applications

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Hammamet, October, 12 -17 2009

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With the collaboration of the following institutions

Ministry of Higher Education, Scientific Research and Technology (Tunisia)
University of Tunis El-Manar
University of Oslo
Centre of Mathematics for Applications (CMA)
Tunisian Mathematical Society
Norwegian Mathematical Society
Virtual University of Tunis
University of 7 November at Carthage
Faculty of Sciences of Tunis.

Scientific Program

Stochastic Analysis
Infinite Dimensional Analysis
White Noise Analysis
Mathematical Finance
Mathematical Models in Physics, Biology
Stochastic differential equations
Lévy Processes
Stochastic control and filtering
Mathematical Physic

Scientific Committee

Luigi Accardi (Rome 2), Viacheslav P Belavkin (Nottingham), Philippe Blanchard (Bielefeld), Marek Bozejko (Wrockaw), Dominique Bakry (Toulouse), Nicole El Karoui (Ecole Polytechnique, Paris), Franco Fagnola (Milano), Houcine Chebli (Tunis), Giulia Di Nunno (CMA, Oslo), Takeyuki Hida (Meijo), Monique Jeanblanc (Evry), Elyes Jouini (Dauphine, Paris), Hui Hsiung Kuo (Louisiana State University), Tom Lindstrom (CMA,Oslo), Nobuaki Obata (Tohoku), Bernt Oksendal (CMA,Oslo), Habib Ouerdiane (Tunis El Manar), Monique Pontier (Toulouse), Rui Vilela Mendes (Lisbon), Nizar Touzi (Ecole Polytechnique, Paris), Khelifa Trimèche (Tunis El Manar), Michael Roeckner (Bielefeld), Ludwig Streit (Bielefeld/ CCM Madeira).

Special Invited Speakers:

Sergio Albeverio (University of Bonn, Germany)

Nicole El Karoui (Ecole Polytechnique de Paris, France).

Hans Foellmer (University Humboldt Berlin, Germany)

Paul Malliavin (Université Pierre et Marie Curie, France)

Organizing Committee

Wided Ayed (7 Novembre Carthage), Abdessatar Barhoumi (Sousse), Radhouan Boukhris (EPAM), Sonia Chaari (Tunis), Skander Hachicha (Sousse), Rached Hachaichi (Tunis El Manar), Sameh Horrigue (Tunis El Manar), Narjess Khalifa (Tunis El-Manar), Habib Ouerdiane (Tunis El Manar), José Luís Silva (Madeira).

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Centre of Mathematics for Applications

SCHEDULE

Monday, October 12

08:15 - 09:15 Opening ceremony
Chair: Minister of Higher Education, Scientific Research and Technology

09:30 - 10:00 Coffee/Tea Break

Chair: Hans Foellmer

10:00 - 10:40 Paul Malliavin: Deterministic fluid dynamic on Tori through Stochastic Analysis

10:50 - 11:30 Sergio Albeverio: Some new developments in stochastic neurodynamics

11:40 - 12:20 Nicole El Karoui: Progressive utilities and stochastic flows

12:30 Lunch Break

TIMES	SESSION I (ROOM 1) Chair: Nicole El Karoui	SESSION II (ROOM 2) Chair: Dominique Bakry
14:30 - 15:00	Monique Jean Blanc: Characterisation of martingales in an enlargement of filtration framework	Viachesla Belavkin: Quantum Ito *-Algebras, Noncommutative Girsanov Transformation, Levy Decomposition and Applications
15:00 - 15:30	Albert Shiryaev: On the duality principle in option pricing for exponential semimartingale models	Jozsef Lorinczi: Feynman-Kac-type formulae for cadlag processes and applications in mathematical physic
15:30 - 16:00	Mohamed Mnif ; Maximization Stochastic Differential Utility: A Dynamic Maximum Principle Approach	Wilhelm Von Waldenfels: Diffraction in the limit of geometrical optics

16:00-16:30 Coffee/Tea Break

TIMES	Chair: Nobuaki Obata	Chair: Monique Pontier
16:30 - 17:00	Marek Bozejko: Generalized Brownian Motions and Infinitely divisible laws in the free probability	Barbara Ruediger: SDE with Lévy noise and applications to HJMM –Model for forward interest rates
17:00 - 17:30	Marc Arnaudon: Horizontal diffusion in C^1 path space	Caroline Hillairet: Credit Risk with asymetric information on the default threshold
17:30 - 18:00	Laura Cattaneo: Open quantum systems via infinite dimensional oscillatory integrals	Yeliz Yolcu Okur: A Malliavin calculus approach to general stochastic differential games with partial information
18:00 - 18:30	Anis Matoussi: The Obstacle Problem for quasilinear Stochastic PDE :Backward SDE technics	An Ta Thi Kieu: Stochastic linear quadratic optimal control problem with jumps

20:00 Dinner

Tuesday, October 13

Chair: Sergio Albeverio

09:00 - 9:40 Hans Foellmer: Dynamic risk measures: time consistency and the role of "bubbles"

09:50 - 10:30 Michael Roeckner: Fokker- Planck equations on Hilbert Spaces

10:30 - 11:00 Coffee/Tea Break

11:00 - 11:40 Nizar Touzi: Second order backward SDEs

11:50 - 12:30 Nicolas Privault: Moment identities for the Skorohod integral and application to measure invariance

12:30 Lunch Break

TIMES	SESSION I (ROOM 1) Chair: Bernt Oksendal	SESSION II (ROOM 2) Chair: Marek Bozejko
14:30 - 15:00	Rui Vilela Mendes: Fractional stochastic processes: Finite and infinite dimensions	Astrid Hilbert:Asymptotic Expansions for the Heat Kernel and the Trace of a Stochastic Geodesic Flow
15:00 - 15:30	Martin Grothaus: An invariance principle for a tagged particle process in continuum with singular Interactions	Alberto Lanconelli: Holder inequalities for the Gaussian Wick product
15:30 - 16:00	Andrzej Luczak: Quantum sufficiency - basic ideas and results	J. Luis Silva: Stochastic differential equations driven by α-stable noise

16:00 - 16:30 Coffee/Tea Break

TIMES	Chair: Rui Vilela Mendes	Chair: Sara Biagini:
16:30 - 16:50	Peter Nyman : On consistency of the quantum-like representation algorithm	Julius Esunge: A Class of Anticipating Linear Stochastic Differential Equations
16:50 - 17:10	Fernanda Cipriano: Statistical study of the 2D Euler equation	Anis Riahi: Pascal white noise process
17:10 - 17:30	Andrea Andrisani: Kinematics of Lévy processes	Asma Khedher: Robustness in Jump Diffusion Framework Mode
17:30 - 17:50	Olivier Menoukeu Pamen: Decomposition of order statistics of semimartingales using local times	Habib Rebei : One Mode Lie Algebra time Shift
17:50 - 18:10	Haidar Al-Talibi : Nelson-type Limit for a Particular Class of Lévy Processes	Penka Mayster: Stationary Distributions of Branching Processes in Random Environment

20:00 Dinner

Wednesday, October 14

Chair: Michael Roeckner

09:00 - 09:40 Takeyuki Hida: White noise and class II subgroups of the infinite dimensional rotation group

09:50 - 10:30 Philippe Blanchard: Communication, knowledge transfer as generalized epidemic processes on random graphs

10:30 - 11:00 Coffee/Tea Break

11:00 -11:40 Nobuaki Obata: Quantum white noise derivatives and applications

11:50 - 12:30 Hui-Hsiung Kuo: An extension of the Ito integral

12:30 Lunch Break

14: 00 Excursion

- The City of Monastir
- The Médina of Sousse

20: 00 Dinner

Thursday, October 15

Chair: Takeyuki Hida

09:00 - 09:40 Elyes Jouini: Equilibrium of Heterogeneous Traders with Intermediate Consumption

09:50 - 10:30. Jan Ubøe: Some aspects of random utility theory

10:30 - 11:00 Coffee/Tea Break

11:00 - 11:40 Bernt Oksendal: Optimal control of PDEs and forward-backward SDEs, with applications to risk minimization

11:50 - 12:30 Ahmed Fitouhi: Uncertanty principles. Unification

12:30 Lunch Break

TIMES	SESSION I (ROOM 1) Chair: Hui -Hsiung Kuo	SESSION II (ROOM 2) Chair: Peter Imkeller	SESSION II (ROOM 3) Chair: Philippe Blanchard
14:30 - 15:00	Paul Lescot: Affine processes as Bernstein processes	Nils Christian Framstad: On arbitrage opportunities in random walk markets with short-sale constraints and transaction costs, and weak convergence to Gaussian continuous-time processes	Abdessatar Barhoumi : White Noise Meixner Processes and Related * Lie Algebras
15:00 - 15:30	Si Si: Multiple Markov generalized Gaussian process	Sara Biagini: admissible strategies for general stochastic processes and applications	Pierre Fougères : Semilinear Problems associated to Sobolev type Inequalities
15:30 - 16:00	Laure Coutin: A Markov model for the spread of Hepatitis C virus	Rim Amami: Impulse Control Applied to the Management of switching technology	Skander Hachicha: Classification of invariant state of generic Quantum Markov semigroups: the Gaussian

16:00 - 16:30 Coffee/Tea Break

16: 30 -19: 00: Panel round : Mathematics and financial crisis

Organized by: Monique Pontier (University of Paul Sabatier, France) and Refaat Chaaboubi (ENIT, University Tunis El Manar, Tunisia)

Speakers:
Moncef Ben Slama (Tunisian Institute of Strategic Studies)
Hans Föllmer (University Humbolt-Berlin, Germany)
Monique Pontier (University of Paul Sabatier, France)
Tahar Rajhi (University of Tunis El Manar)

Thémes :

-The current situation, the premises of crisis and the role of banks.
-Role of Mathematics (and mathematicians!) in the financial system.
-End of the Crisis and the Role of Mathematics
-Decisions of the London Conference: global regulation of financial system and new rules
-The role of maths and mathematicians in the crisis and establishing the new system

18: 30 -19: 00 Open Discussions

20:30 Dinner + Tunisian Folklore

Friday, October 16

Chair: Paul Malliavin

09:00 - 09:40 Peter Imkeller: Simple dynamical models interpreting climate data and their meta-stability

09:50 - 10:30 Ludwig Streit: Path Integrals: New Methods and Results

10:30 - 11:00 Coffee/Tea Break

11:00 - 11:40 Dominique Bakry: Some considerations on Harnack and Li-Yau inequalities for Markov semigroups

11:50 - 12:30 Albert Shiryaev: On the evolution of the concepts of randomness

12:30 Lunch Break

TIMES	SESSION I (ROOM 1) Chair: Ludwig Streit	SESSION II (ROOM 2) Chair: Jan Ubøe	SESSION III (ROOM 3) Chair: Marc Arnaudon
14:30 - 15:00	Franco Fagnola: Quantum detailed balance conditions	Brahim Mezerdi: On some aspects of singular stochastic control	Andrea Barth : An infinite dimensional approach to forward dynamics in energy
15:00 - 15:30	Adam Paszkiewicz: On limit properties of some reinsurence systems	Boualem Djehiche: Systems of backward SDEs with inter-connected obstacles	Mohammud Foondun: Lévy processes and Stochastic partial differential equations
15:30 - 16:00	Khaled Bahlali: BSDEs approach to the Lp-viscosity solution to PDEs with measurable coefficients	Seid Bahlali: Stochastic maximum principle. A new approach	Jaleleddine Ben Amor: Pricing with Lagrangian duality methods

16:00-16:30 Coffee/Tea Break

TIMES	SESSION I (ROOM 1) Chair: Martin Grothaus	SESSION II (ROOM 2) Chair: Adam Paszkiewicz	SESSION III (ROOM 3) Chair Brahim Mezerdi
16:30 - 16:50	Kei Harada: A relationship between usual and exotic Hida-Kubo-Takenaka Spaces	Karima Kimouche: The local asymptotic normality of the diagonal bilinear models	Sarra Frikha: Forward Integrals and Instantly Independent integrals
16:50 - 17:10	Sonia Chaari: Surface measures on the Swartz distributions space	Soumaya Gheryani: The Gibbs conditioning principle for white noise distributions: Interacting and Non-Interacting cases	Radia Lessak : On Markov-switching bilinear processes
17:10 - 17:30	Hafedh Reguigui: Transforms on the nuclear algebra of entire functions with two variables and applications	Sameh Horrigue: Rotation-invariant of Quantum Gross Laplacian	

Conferences and Speakers

Sergio Albeverio (University of Bonn, Germany): some new developments in stochastic neurodynamics
Haidar Al-Talibi (Växjö University, Sweden) : Nelson-type Limit for a Particular Class of Lévy Processes
Rim Amami (University of Toulouse III, France): Impulse Control Applied to the Management of switching technology
Andrea Andrisani (University of Bari, Italy): Kinematics of Lévy processes
Marc Arnaudon (University of Poitiers, France) : Horizontal diffusion in C^1 path space
Khaled Bahlali (Université du Sud Toulon-Var, France): BSDEs approach to the Lp-viscosity solution to PDEs with measurable coefficients
Seid Bahlali (University of Bisjra, Algeria): Stochastic maximum principle. A new approach
Dominique Bakry (University Paul Sabatier, France): Some considerations on Harnack and Li-Yau inequalities for Markov semigroups.
Viachesla Belavkin (Nottingham University, UK): Quantum Ito *-Algebras, Noncommutative Girsanov Transformation, Levy Decomposition and Applications.
Andrea Barth (CMA, University of Oslo, Norway): An infinite diimensional approach to forward dynamics in energy markets
Abdessatar Barhoumi (University of Sousse, Tunisia): White Noise Meixner Processes and Related $star$-Lie Algebras
Jaleleddine Ben Amor (ESTT, University of Tunis, Tunisia) : Pricing with Lagrangian duality methods
Sara Biagini (University of Pisa, Italy) admissible strategies for general stochastic processes and applications
Philippe Blanchard (Bielefeld University, Germany): Communication, knowledge transfer as generalized epidemic processes on random graphs
Marek Bożejko (Wroclaw University, Poland): Generalized Brownian Motions and Infinitely divisible laws in the free probability.
Sonia Chaari (University of Tunis El-Manar, Tunisia) Surface measures on the Swartz distributions space
Laura Cattaneo (Imperial College London, UK): Open quantum systems via infinite dimensional oscillatory integrals
Fernanda Cipriano (Lisbon University, Portugal): Statistical study of the 2D Euler equation
Laure Coutin (University Paul Sabatier, France): A Markov model for the spread of Hepatitis C virus
Boualem Djehiche (Royal Inst.. Technology, KTH, Sweden): Systems of backward SDEs with inter-connected obstacles
Nicole El Karoui (Ecole Polytechnique, Paris. France): Progressive utilities and stochastic flows
Julius Esunge (University of Mary USA): A Class of Anticipating Linear Stochastic Differential Equations
Franco Fagnola, (Politecnico di Milano, Italy): Quantum detailed balance conditions
Ahmed Fitouhi (University of Tunis El Manar): Uncertanty principles /unification
Hans Foellmer (Humboldt -Berlin Univertsity, Germany): Dynamic risk measures: time consistency and the role of "bubbles"
Mohammud Foondun (University of Utah , USA): Lévy processes and Stochastic partial Differential equations
Pierre Fougères (University of Toulouse III, France): Semilinear Problems associated to Sobolev type Inequalities
Nils Christian Framstad (Oslo university, Norway): On arbitrage opportunities in random walk markets with short-sale constraints and transaction costs, and weak convergence to Gaussian continuous-time processes
Sarra Frikha (University of Tunis El-Manar, Tunisia): Forward Integrals and Instantly Independent integrals
Soumaya Gheryani (University of Gafsa, Tunisia): The Gibbs conditioning principle for white noise distributions: Interacting and Non-Interacting cases

Martin Grothaus (University of Kaiserslautern, Germany): An invariance principle for a tagged particle process in continuum with singular interactions
Skander Hachicha (ISSAT, University of Sousse, Tunisia): Classification of invariant state of generic Quantum Markov semigroups: the gaussian
Kei Harada (Nagoya University, Japan): A relationship between usual and exotic Hida-Kubo-Takenaka Spaces
Takeyuki Hida (Nagoya University, Japan): White noise and class II subgroups of the infinite dimensional rotation group
Astrid Hilbert (Växjö University, Sweden): Asymptotic Expansions for the Heat Kernel and the Trace of a Stochastic Geodesic Flow
Caroline Hillairet (CMAP, Ecole Polytechnique, France): Credit Risk with asymetric information on the default threshold
Sameh Horrigue (Gabes University, Tunisia): Rotation-invariant of Quantum Gross Laplacian
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Monique Jeanblanc (University of Evry, France): Characterisation of martingales in an enlargement of filtration framework
Elyes Jouini (University of Dauphine, France): Equilibrium of Heterogeneous Traders with Intermediate Consumption
Asma Khedher (CMA, Oslo University, Norway): Robustness in Jump Diffusion Framework Model
An Ta Thi Kieu (CMA, University of Oslo, Norway): Stochastic linear quadratic optimal control problem with jumps.
Karima Kimouche (UMC, Algeria): The local asymptotic normality of the diagonal bilinear models
Hui-Hsiung Kuo (Louisiana State University, USA): An extension of the Ito integral
Alberto Lanconelli (University of Bari, Italy): Holder inequalities for the Gaussian Wick product
Paul Lescot (University of Rouen, France): Affine processes as Bernstein processes
Radia Lessak (Mentouri University, Constantine, Algeria): On Markov-switching bilinear processes
Jozsef Lorinczi (Loughborough University; UK): Feynman-Kac-type formulae for cadlag processes and applications in mathematical physic
Andrzej Luczak (Lodz University, Poland): Quantum sufficiency - basic ideas and results
Paul Malliavin (University Paris 6, France): Deterministic fluid dynamic on Tori through Stochastic Analysis
Anis Matoussi (Le Mans University, France): The Obstacle Problem for quasilinear Stochastic PDE :Backward SDE technics
Penka Mayster (University of Tunis El-Manar, Tunisia): Stationary Distributions of Branching Processes in Random Environment
Rui Vilela Mendes (Lisbon university, Portugal): Fractional stochastic processes: Finite and infinite dimensions
Brahim Mezerdi (University of Biskra, Algeria): On some aspects of singular stochastic control
Mohamed Mnif (Enit, University of Tunis El-Manar, Tunisia): Maximization Stochastic Differential Utility: A Dynamic Maximum Principle Approach
Peter Nyman (University of Vaxjo, Sweden): On consistency of the quantum-like representation algorithm
Nobuaki Obata (Tohoku University, Japan): Quantum white noise derivatives and applications
Bernt Oksendal (Oslo University, Norway): Optimal control of PDEs and forward-backward SDEs, with applications to risk minimization.
Habib Ouerdiane (University of Tunis El-Manar, Tunisia): Generalized fractional evolution equation
Olivier Menoukeu Pamen (University of the Witwatersrand, South Africa): Decomposition of order statistics of semimartingales using local times
Adam Paszkiewicz (University of Lodz, Poland): On limit properties of some reinsurence systems.
Nicolas Privault (City University of Hong Kong): Moment identities for the Skorohod integral and application to measure invariance
Habib Rebei (University of Gabes, Tunisia): One Mode Lie Algebra time Shift

Hafedh Reguigui (University of Monastir, Tunisia): Transforms on the nuclear algebra of entire functions with two variables and applications
Anis Riahi (University of Gabes, Tunisia): Pascal white noise process
Michael Röckner (Bielefeld University, Germany): Fokker- Planck equations on Hilbert Spaces
Barbara Ruediger (Koblenz University, Germany): SDE with Lévy noise and applications to HJMM – Model for forward interest rates
Albert Shiryaev (Steklov Math. Institut,, Moscou, Russia): Talk1: On the duality principle in option pricing for exponential semi -martingale models.
Talk. 2: To 75 Anniversary of the Kolmogorov's "Foundations of the Theory of Probability" (Grundbegriffe der Wahrscheinlichkeitsrechnung, Springer, Berlin, 1933): On the evolution of the concepts of randomness
J. Luis Silva (Madeira University, Portugal): Stochastic differential equations driven by α-stable noise
Si Si (Aichi Prefectural University, Japan): Multiple Markov generalized Gaussian process
Ludwig Streit (Bielefeld University, Germany): Path Integrals: New Methods and Results
Nizar Touzi (Ecole Polytechnique Paris, France): Second order backward SDEs
Jan Ubøe (Oslo University, Norway): Some aspects of random utility theory
Wilhelm Von Waldenfels (Heidelberg University, Germany): Diffraction in the limit of geometrical optics.
Yeliz Yolcu Okur (Oslo University, Norway) A Malliavin calculus approach to general stochastic differential games with partial information

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