SSAWS 2019

Faculty of Science
University of Sarajevo

Sarajevo
Stochastic Analysis
Winter School
2019

January 28 - February 1, 2019

SARAJEVO
BOSNIA AND HERZEGOVINA

Department of Mathematics
Faculty of Science
University of Sarajevo

Mathematical Society
of Sarajevo Canton

LECTURES

1. Niels Berglund, Institut Denis Poisson, Université d’Orléans, France
   An Introduction to Singular Stochastic PDEs

2. Andrey Dorogovtsev, Institute of Mathematics NAS of Ukraine
   An Introduction to Malliavin Calculus

3. Olya Izyumtseva, Institute of Mathematics NAS of Ukraine
   Application of White Noise Analysis to Self-Intersection Local Times

4. Bernt Øksendal, University of Oslo, Norway
   An Introduction to Stochastic Control, with Applications in Mathematical Finance

ORGANIZERS

Frank Proske (University of Oslo, Norway)
Abdel-Reza Mansouri (Queen’s University, Canada, and University of Sarajevo, Bosnia and Herzegovina)
Oussama Amine (University of Oslo, Norway)

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