Malliavin Calculus and its Applications

NSF-CBMS Research Conference

PROGRAM

Kent State University
August 7th to 12th
Notes:

All lectures and talks will take place in Room 228, on the second floor of the Mathematical Sciences Building.

Abstracts for the lectures by Professors Nualart and Malliavin, as well as for the invited and contributed talks can be found in your folder and Package of Materials.

All breakfasts, coffee breaks and lunches will take place in the Mathematical Sciences Library, on the 3rd floor of the Mathematical Sciences Building.

Besides the NSF–CBMS funding, we benefited from the generosity of the Institute for Computational Mathematics and of the Department of Mathematical Sciences, at Kent State University.
Thursday, August 7th

9:10 – 9:45    Breakfast

9:45 – 11:00   David Nualart, Lecture 1

11:00 – 11:30  Coffe break

11:30 – 12:45  David Nualart, Lecture 2

12:45 – 2:30   Lunch

2:30 – 3:45    Frederi Viens, Self-similarity parameter estimation and reproduction property for non-Gaussian Hermite processes.

3:45 – 4:15    Coffee break

4:15 – 5:05    David Nualart, Lecture 3

5:05 – 5:30    Coffee break

NOTES:
Friday, August 8th

9:10 – 9:45   Breakfast
9:45 – 11:00  David Nualart, Lecture 4
11:00 – 11:30 Coffe break
11:30 – 12:20 Patrick Cheridito, Monetary risk measures: representation results and dynamic consistency conditions.

12:20 – 2:00   Lunch
2:00 – 3:15    David Nualart, Lecture 5
3:15 – 3:45    Coffee break

4:35 – 5:00    Coffee break

Tuesday, August 12th (Afternoon)

1:30 – 2:00   Olivier Menoukeu Pamen, Malliavin Calculus Applied to Optimal Control of Stochastic Partial Differential Equations with Jumps.
2:00 – 2:30   Ruihua Liu, Implicit Penalty Method for Pricing American Option with Regime–Switching.
2:30 – 3:00   Marek Slaby, Skorokhod Map with Time Dependent Boundary.
3:00 – 3:30   Erkan Nane, Subordinated processes and Cauchy problems.
Tuesday, August 12th (Morning)

9:00 – 9:30   Breakfast

9:30 – 10:00   Dongsheng Wu, *Continuity in the Hurst Index of the Local Times of Anisotropic Gaussian Random Fields.*

10:00 – 10:30  Jian Song, *Fractional martingales and characterization of the fractional Brownian motion.*

10:30 – 11:00  Igor Cialenco, *Statistical inference for stochastic PDEs driven by fractional noise.*

11:00 – 11:15  Coffee break


12:15 – 1:30   Lunch

Saturday, August 9th

9:10 – 9:45   Breakfast

9:45 – 11:00  David Nualart, Lecture 6

11:00 – 11:30 Coffee break


12:20 – 2:00   Lunch

2:00 – 3:15   David Nualart, Lecture 7

3:15 – 3:45   Coffee break

3:45 – 4:35   Jonathan Mattingly, *TBA*

4:35 – 5:00   Coffee break

5:00 – 6:20   Paul Malliavin, Lecture 1
### Sunday, August 10th

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<td>9:10 – 9:45</td>
<td>Breakfast</td>
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<td>9:45 – 11:00</td>
<td>David Nualart, Lecture 8</td>
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<td>11:00 – 11:30</td>
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<td>11:30 – 12:50</td>
<td>Paul Malliavin, Lecture 2</td>
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<td>1:00 –</td>
<td>Conference picnic</td>
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### Monday, August 11th

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<tr>
<td>9:10 – 9:45</td>
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<td>David Nualart, Lecture 9</td>
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<td>11:30 – 12:50</td>
<td>Paul Malliavin, Lecture 3</td>
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<td>12:50 – 2:00</td>
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<td>2:00 – 3:15</td>
<td>David Nualart, Lecture 10</td>
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<td>3:45 – 4:35</td>
<td>Jonathan Mattingly, TBA</td>
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<td>4:35 – 5:00</td>
<td>Coffee break</td>
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