

Monday	October 17, 2022	Title	Name	Affiliation	Venue
09:00 - 09:30	Plenary Talk	Fractional stochastic calculus in finance	Bernt Øksendal	University of Oslo	Room 1
09:35 - 09:55	Invited Talk	Long time behavior of affine Volterra processes	Martin Friesen	Dublin City University	Room 1
10:00 - 10:20	Invited Talk	Machine learning applied to the stochastic filtering problem	Salvador Ortiz-Latorre	University of Oslo	Room 1
10:20 - 10:50	Coffee break				
10:50 - 11:20	Plenary Talk	RBSDEs with optional barriers: monotone approximation	Youssef Ouknine	Cadi Ayyad University	Room 1
11:25 - 11:45	Invited Talk	Volterra sandwiched volatility models	Anton Yurchenko Tytarinko	University of Oslo	Room 1
11:50 - 12:10	Invited Talk	Pricing options on flow forwards by neural networks in Hilbert space	Luca Galimberti	Norwegian University of Science and Technology	Room 1
12:10 - 14:30	Lunch				
14:30 - 15:00	Plenary Talk	General Equilibrium with Unhedgeable Fundamentals and Heterogeneous Agents	Paolo Guasoni	Dublin City University	Room 1
15:00 - 15:10	Break				
15:10 - 15:30	Contributed Talk	Capital distribution curves in polynomial SPT models	Florian Huber	University of Vienna	Room 1
15:10 - 15:30	Contributed Talk	Non-Gaussian analysis based on a class of completely monotone functions	Lorenzo Cristofaro	Sapienza, University of Rome	Room 2
15:30 - 15:50	Contributed Talk	Renewal theory approach to the mean square analysis of stochastic equations with memory	Emmet Lawless	Dublin City University	Room 1
15:30 - 15:50	Contributed Talk	Signature-based models: theory and calibration	Guido Gazzani	University of Vienna	Room 2
15:50 - 16:10	Contributed Talk	Implied risk-neutral default probabilities via conic finance	Matteo Michielon	University of Amsterdam / ABN AMRO Bank N.V.	Room 1
15:50 - 16:10	Contributed Talk	Analysis of infectious disease transmission and prediction through SEIQR epidemic model/ Or A New Technique of ECG Denoising based on LWT	Riadh Baazaoui	University of Tunis El Manar, Tunisia	Room 2
16:10 - 19:00	Free discussions				
19:00	Dinner				

Tuesday	October 18, 2022	Title	Name	Affiliation	Venue
09:00 - 09:30	Plenary Talk	Weak Dirichlet processes with jumps and solutions of path-dependent SDEs with distributional drift	Francesco Russo	ENSTA Paris, Institut Polytechnique de Paris	Room 1
09:35 - 09:55	Invited Talk	Explosion and non-explosion for the continuous-time frog model	Peter Kuchling	Bergische Universität Wuppertal	Room 1
10:00 - 10:20	Invited Talk	On Reflected Backward Stochastic Differential Equations driven by time-changed Levy noise	Jasmina Đorđević	University of Oslo	Room 1
10:20 - 10:50	Coffee break				
10:50 - 11:20	Plenary Talk	Recent results in Generalized Grey Brownian Motion	Wolfgang Bock	Technische Universität Kaiserslautern	Room 1
11:25 - 11:45	Invited Talk	The Boltzmann – Enskog process	Barbara Ruediger	Bergische Universität Wuppertal	Room 1
11:50 - 12:10	Invited Talk	Optimal harvesting under marine reserves and uncertain environment.	GAIGI M'hamed	University Tunis El-Manar	Room 1
12:10 - 14:30	Lunch				
14:30 - 15:00	Plenary Talk	Mortality/Longevity Risk-Minimization with or without Securitization	Michèle Vanmaele	Ghent University	Room 1
15:00 - 15:10	Break				
15:10 - 15:30	Contributed Talk	Stochastic near-optimal control for drug therapy in a random viral model with cellular immune response	Driss Bouggar	Ibn Tofail University Kenitra Morocco	Room 1
15:10 - 15:30	Contributed Talk	A Kalman filter based dimension reduction approach for pricing grid	Jian He	University of Amsterdam	Room 2
15:30 - 15:50	Contributed Talk	An Application of Nonzero-Sum Stochastic Differential Games in Finance	Emel Savku	University of Oslo	Room 1
15:30 - 15:50	Contributed Talk	Limit theorems for time averages of continuous-state branching processes with immigration	Mariam Abdellatif	Bergische Universität Wuppertal	Room 2
15:50 - 16:10	Contributed Talk	Some results on noise effects in stochastic fluid models	Hao Tang	University of Oslo	Room 1
15:50 - 16:10	Contributed Talk	The fractional stochastic heat equation driven by time-space Brownian motion	Yasmine Rahma Moulay Hachemi	Moulay Tahar- Saida, Algeria	Room 2
16:10 - 18:00	Poster Presentation				
19:00	Dinner				

Wednesday	October 19, 2021	Title	Name	Affiliation	Venue
09:00 - 09:30	Plenary Talk	Pathwise Inverse problem in concave optimization	Nicole El Karoui	Sorbonne Université	Room 1
09:35 - 09:55	Invited Talk	Horizon risk and fully dynamic risk measures	Giulia Di Nunno	University of Oslo	Room 1
10:00 - 10:20	Invited Talk	White Noise calculus for time change processes	Olfa Draouil	University of Tunis El Manar	Room 1
10:20 - 10:50	Coffee break				
10:50 - 11:20	Plenary Talk	Measure-valued processes for energy markets	Christa Cuchiero	University of Vienna	Room 1
11:25 - 11:45	Invited Talk	Some asymptotics related to double self intersection local time of Brownian motion	Nafouel Salhi	University of Carthage, Tunisia	Room 1
11:50 - 12:10	Invited Talk	Functional Central Limit Theorems and $P(\phi)$ -Processes for the Relativistic and Non-Relativistic Nelson Models	Achrej Lemjid	ESPRIT	Room 1
12:10 - 14:30	Lunch				
14:30 - 19:00	Excursion				
20:00	Dinner				

Thursday	October 20, 2021	Title	Name	Affiliation	Venue
09:00 - 09:30	Plenary Talk	Hidden Markov processes: classical and quantum	Luigi Accardi	University of Rome Tor Vergata	Room 1
09:35 - 09:55	Invited Talk	A characterisation and analysis of infinite-dimensional Wishart processes	Asma Khedher	Korteweg de Vries Institute, University of Amsterdam	Room 1
10:00 - 10:20	Invited Talk	Linearization and a superposition principle for deterministic and stochastic nonlinear Fokker-Planck-Kolmogorov equations	Marco Rehmeier	Bielefeld University	Room 1
10:20 - 10:50	Coffee break				
10:50 - 11:20	Plenary Talk	Optimal guaranteed estimation methods for the Cox-Ingersoll-Ross (CIR) models	Mohamed Ben Alaya	University of Rouen	Room 1
11:25 - 11:45	Invited Talk	Geometric models inducing the Ornstein-Uhlenbeck phenomenon	Souheyl Jendoubi	Ipeik Kairouan University Tunisia	Room 1
11:50 - 12:10	Invited Talk	Spatial convergence for backward doubly stochastic differential equations in infinite dimensions: a mild approach	Heni Abidi	Esprit school of business	Room 1
12:10 - 14:30	Lunch				
14:40 - 15:00	Contributed Talk	Self-similar Gaussian Markov processes	Benedict Bauer	University of Vienna	Room 1
14:40 - 15:00	Contributed Talk	A semi-static replication method for callable interest rate derivatives	Jori Hoencamp	University of Amsterdam, Informatics Institute	Room 2
15:05 - 15:25	Contributed Talk	Change of measure in a Heston-Hawkes stochastic volatility model	Oriol Zamora Font	University of Oslo	Room 1
15:05 - 15:25	Contributed Talk	Diffusion Approximation for Transport Equations with Dissipative Drifts for Time Dependent Coefficients	Victorya Vardanyan	University of Trento	Room 2
15:30 - 15:50	Contributed Talk	Gradients on White Noise Lie Algebras	Janeth Canama	Mindanao State University - Iligan Institute of Technology	Room 1
15:30 - 15:50	Contributed Talk	Asymptotic properties of AM(1,n) model and its maximum likelihood estimator	Houssein Dahbi	University of Rouen	Room 2
15:50 - 19:00	Free discussions				
19:00	Conference Dinner				

Friday	October 21, 2021	Title	Name	Affiliation	Venue
09:00 - 09:30	Plenary Talk	Mean Field Optimal Stopping	Nizar Touzi	Ecole Polytechnique	Room 1
09:35 - 09:55	Invited Talk	Stochastic integration wrt Fractional Brownian motion for no adapted processes	Abdeljebbar Kandouci	Saida University	Room 1
10:00 - 10:20	Invited Talk	Epidemic modeling by birth-death processes with spatial scaling	Roger Pettersson	Linnaeus University	Room 1
10:20 - 10:50	Coffee break				
10:50 - 11:20	Invited Talk	Lévy Process Pinned at Random Time for Modelling of Financial Information	Louiki Mohamed	Cadi Ayyad University and Linnaeus University	Room 1
11:25 - 11:45	Plenary Talk	Nonzero-sum stochastic impulse games with an application in competitive retail energy markets	Mohamed Mnif	ENIT, Tunisia	Room 1
11:45 - 12:00	Closing Session		Organisers		Room 1