Monday November, 23, 2020

Time	Day 1	Speaker	Affiliation	Title
09:15 - 09:30	Welcome session			
09:30 - 10:15	Keynote talk	Martin Keller-Ressel	TU Dresen	Sparse and Semistatic Variance-Optimal Hedging
10:15 - 10:35	Talk	Andreas Petersson	Oslo University	Approximating the covariance operator of the solution to the stochastic wave equation
10:35 - 10:50	Coffee break			
10:50 - 11:10	Talk	Francesco de Vecchi	HIJM Bonn University	Stochastic quantization of exponential quantum field theory
11:10 - 11:30	Talk	Achref Lemjid	Tunis University El Manar	Functional central limit theorems and P(\phi)_{1}-processes for the relativistic and non-relativistic Nelson models
11:30 - 11:45	Coffee break			
11:45 - 12:05	Talk	Heni Abidi	Tunis University El Manar	Numerical approximation of Hilbert space valued BSDE with jump
12:05 - 12:50	Keynote talk	Bernt Oksendal	Oslo University	A financial market with singular drift and no arbitrage

Tuesday November, 24, 2020

Time	Day 2	Speaker	Affiliation	Title
09:30 - 10:15	Keynote talk	Nizar Touzi	Ecole Polytechnique	Continuous time optimal contracting and nonlinear representation of random variables
10:15 - 10:35	Talk	Olfa Draouil	Tunis University El Manar	White Noise calculus for time change processes
10:35 - 10:50	Coffee break			
10:50 - 11:10	Talk	Jasmina Djordjevic	Oslo University	Perturbation effects on Backward Doubly Stochastic Differential Equations & their applications
11:10 - 11:30	Talk	Peter Kuchling	Bielefeld University	Anomalous Flocking in the Fractional Cucker-Smale Model
11:30 - 11:45	Coffee break			
11:45 - 12:05	Talk	Mao-Fabrice Djete	Ecole Polytechnique	Mean Field Games of Controls: on the convergence of Nash equilibria
12:05 - 12:50	Keynote talk	Wolfgang Bock	TU Kaiserslautern	Recent Results on Weakly Self-Avoiding fractional Brownian Motion