Kolmogorov Equations in Physics and Finance

http://kolmogorov-2010.dm.unibo.it

Invited Speakers

Vlad Bally
Université Paris-Est, Marne-la-Vallée

Carlo Marinelli
Università di Bolzano

Mireille Bossy
INRIA Sophia Antipolis

Stéphane Menozzi
Universite de Paris VII, Paris

Paul Feehan
Rutgers, The State University of New Jersey

Kaj Nyström
Umeå University

Valentin Konakov
Academy of Science, Moscow

Marco Papi
Engineering School, Università CBM, Roma

Damien Lamberton
Université Paris-Est, Marne-la-Vallée

Enrico Priola
Università di Torino

Peter Laurence
Sapienza Università di Roma - Courant Institute, New York

Sandro Salsa
Politecnico di Milano

Luca Lorenzi
Università di Parma

Henrik Shahgholian
KTH - Royal Institute of Technology, Stockholm

Alessandra Lunardi
Università di Parma

Denis Talay
INRIA Sophia Antipolis - École Polytechnique Paris Tech

Scientific Abstract

Probabilistic and analytical methods are fundamental in the modeling of physical and natural phenomena and in the description of financial markets.

The purpose of this meeting is to highlight the new methods, directions and the most recent developments in the theories of Probability and Partial Differential Equations. Special emphasis will be placed on applications to Physics and Mathematical Finance. The meeting will focus on the existence and regularity of solutions to nonlinear and free boundary problems and connected applications. Contributions on related topics are welcome.

Modena (Italy)
September 8-10, 2010

Organizers

Andrea Pascucci
Università di Bologna

Sergio Polidoro
Università di Modena e Reggio Emilia

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