

Stochastics and Financial Mathematics

Fall semester 2009-2010

1. Starting date:

First courses start in the week of August 31, 2009. Please, check the schedule of individual courses.

2. Locations:

Courses at VU: Beta building, De Boelelaan 1081, Amsterdam

Courses at UvA: Euclides building, Plantage Muidersgracht 24, Amsterdam (room P???)

Van 't Hoff Instituut, Nwe. Achtergracht 166, Amsterdam (room B???)

Courses at UU: Mathematics Building, Budapestlaan 6, Utrecht

Courses at UL: Snellius building, Niels Bohrweg 1, Leiden

3. Time table:

time	course	lecturer(s)	location
Monday			
10:15 - 12:00	Stoch. Models Tel. Systems	Mandjes	420 (Buys Ballot Lab, Princetonlaan 4, Utrecht) [starts 14/9]
13.00 - 16.00	Portfolio Theory	van Es, Spreij	P015B (UvA)
13.30 - 16.15	Stoch. Processes for Finance	Camia	M639 (VU) [26/10 - 7/12]
Tuesday			
11.00 - 12.45	Financial Stochastics	Schröder	S624 (VU) [1/9 - 13/10]
13.30 - 16.15	Stoch. Processes for Finance	Camia	C623 (VU) [1/9 - 13/10]
15.00 - 17.00	Ergodic Theory	Dajani	611 (UU)
???.?? - ???.??	Forensic Stat. Graph. Models	Gill	??? (UL)
Wednesday			
10.00 - 13.00	Measure Theoretic Prob.	Kleijn, Spreij	Mauritskade 57 0.20 (UvA) [starts 9/9]
11.00 - 13.00	Percolation	Sidoravicius	??? (UL)
14.00 - 17.00	Asymptotic Statistics	Jongbloed	B426 (UvA) [starts 9/9]

Thursday

13.30 - 16.15	Stoch. Optimization	Bhulai	M655/C659/M129 (VU) [3/9 - 15/10]
15.30 - 17.15	Financial Stochastics	Schröder	S624 (VU) [29/10 - 10/12]

Friday

9.00 - 11.45	Control of Stoch. Systems	Schuppen	S640/MF-A212 (VU)
10.00 - 12.45	Stoch. Optimization	Bhulai	P631/P624/F123 (VU) [30/10 - 11/12]
14.00 - 17.00	Simulation methods in Stat.	van Es	P016 (UvA)