

Stochastics and Financial Mathematics

Spring semester 2009-2010

1. Starting date:

The first courses start the week of February 1. Please, check the schedule of individual courses.

2. Locations:

Courses at VU: Beta building, De Boelelaan 1081, Amsterdam
Courses at UvA: B?., Nieuwe Achtergracht 166, Amsterdam
D?., Nieuwe Achtergracht 129, Amsterdam
P?., Plantage Muidergracht 24, Amsterdam
Courses at UU: Minnaert Building, Leuvenlaan 4, Utrecht
Courses at UL: Snellius building, Niels Bohrweg 1, Leiden

3. Time table:

time	course	lecturer(s)	location
Monday			
11.00 - 14.00	Baesian Statistics	Kleijn	B3.41 (UvA)
15.30 - 17.15	Seminar Financial Math.	Schröder	weeks 5-11: P624 (VU) weeks: 13, 15-20: P624 (VU)
Tuesday			
11.15 - 13.00	Information Theoretic Learning	Grunwald	401 (UL)
13.30 - 15.30	Modern Applied Statistics with R (aka Statistics II)	Gill	312 (UL)
15.00 - 17.00	Levy processes	Gnedin	weeks 6-16: 204 (UU) weeks 17-24 207 (UU)
Wednesday			
10.15 - 13.00	Stochastic Processes	Spieksma	weeks 6-11, 13-17, 19-20: M607 (VU) weeks 12, 21: C121 (VU)
14.00 - 16.45	Time Series	van der Vaart	weeks 6-11, 13-17, 19-20: M650 (VU) weeks 12, 21: C121 (VU)

Thursday

09.00 - 12.00	Intermediate Financial Mathematics	Schröder	weeks 5-11, 13-18, 20: M143 (VU)
10.00 - 12.45	Topics in Discrete Probability	van den Berg	weeks 5-11: M632 (VU) weeks 13-18, 20: S648 (VU)
10.00 - 13.00	Semiparametric Statistics	Klaassen	D3.17 (UvA)
15.00 - 18.00	Stochastic Integration	Spreij	P0.15B (UvA)