

Workshop on Stochastics, Control and Finance

In honour of
Professor Mark H.A. Davis
on the occasion of his 65th birthday

Imperial College London
12-14 April 2010

Speakers

Peter Bank (Technical University of Berlin)

Tomas Björk (Stockholm School of Economics)

Mark Davis (Imperial College)

Paul Embrechts (ETH Zurich)

Jim Gatheral (Bank of America Merrill Lynch)

Andrew Heunis (University of Waterloo)

Lane Hughston (Imperial College)

Ioannis Karatzas (Columbia University)

Alexander Lipton (Bank of America Merrill Lynch)

Terry Lyons (University of Oxford)

Bernt Øksendal (University of Oslo)

Chris Rogers (University of Cambridge)

Martin Schweizer (ETH Zurich)

Michel Vellekoop (University of Amsterdam)

Thaleia Zariphopoulou (University of Oxford)

Pauline Barrieu (London School of Economics)

Martin Clark (Imperial College)

Michael Dempster (University of Cambridge)

Eduardo Epperlein (Citigroup)

Vicky Henderson (University of Oxford)

David Hobson (University of Warwick)

Saul Jacka (University of Warwick)

Ralf Korn (University of Kaiserslautern)

Vladimir Lucic (Barclays Capital)

Jan Oblój (University of Oxford)

Eckhard Platen (University of Technology Sydney)

Walter Schachermayer (University of Vienna)

Nizar Touzi (Ecole Polytechnique)

Richard Vinter (Imperial College)

Xunyu Zhou (University of Oxford)

Scientific Committee

Dirk Becherer (Humboldt University of Berlin)

Mihail Zervos (London School of Economics)

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Harry Zheng (Imperial College)

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European Science Foundation (Advanced Mathematical Methods in Finance Program)

London Mathematical Society

Imperial College (Department of Electrical and Electronic Engineering and Department of Mathematics)

Workshop Administrator

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Registration and Further Information

<http://www3.imperial.ac.uk/mathfin/events>



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