

Stochastic Analysis and Applications

23-27 September 2013

Oxford-Man Institute and Mathematical Institute
University of Oxford

Stochastic Analysis is the branch of mathematics concerned with the study of randomly evolving systems. It emerged as a core area of mathematics in the late 20th century and has grown rapidly to establish a leading position in both theory and applications.

The meeting will bring together many of the main contributors to recent advances in the field. It will provide an overview of the current state of the area as well as of its ongoing developments. In addition, there will be a component which focuses on Financial Mathematics, a substantial area of application. This meeting will constitute a springboard for future collaborations between researchers, both established and newcomers, interested in the theory and applications of stochastic analysis.

The conference will mark the 60th birthday of
Professor Terry Lyons, FLSW, FRSE, FRS
Wallis Professor of Mathematics, University of Oxford

Speakers: Shigeki Aida (Tohoku); Dominique Bakry (Toulouse); Martin Barlow (UBC); Gérard Ben Arous (NYU); Jean Bertoin (UZH); René Carmona (Princeton); Ana Bela Cruzeiro (UTL); Sandy Davie (Edinburgh); K.David Elworthy (Warwick); Hans Föllmer (HU Berlin); Peter Friz (TU and WIAS Berlin); Masatoshi Fukushima (Osaka University); Martin Hairer (Warwick); Ioannis Karatzas (Columbia); Yves Le Jan (Paris-Sud); David Nualart (University of Kansas); Etienne Pardoux (Aix-Marseille University); Edwin Perkins (UBC); Michael Röckner (Bielefeld); Marta Sanz-Solé (UB); Ronnie Sircar (Princeton); Nizar Touzi (École Polytechnique, Paris); Nicolas Victoir (J.P. Morgan, New York); Marc Yor (Université Paris); Ofer Zeitouni (Weizmann Institute & NYU).

Organizing Committee: Dan Crisan (Imperial), Ben Hambly (Oxford) and Thaleia Zariphopoulou (UT-Austin and OMI).

