

Euro-Mediterranean Research Center for Mathematics and its  
Applications (EMRCMA):  
First school on Math and Finance, provisional timetable.  
**Mathematical methods for Finance**

29th December 2010

All the following courses are expected to be 15 hours long, meaning 3 hours per day.

- February the 28th-March the 4th : **Preliminaries to harmonize the knowledges**  
Monique PONTIER (Toulouse), Caroline HILLAIRET (école Polytechnique de Paris),
- March 7th-11th: **BSDE as tools for Finance**  
Jean-Pierre LEPELTIER (Le Mans) and J.F. CHASSAGNEUX (Evry),
- March 14th-18th: **Large deviations and stochastic resonance**  
Peter IMKELLER (Berlin),
- March 21th-25th: **Pricing and hedging without martingale measures**  
Wolfgang RUNGGALDIER (Padova)
- March the 28th-April the 1st: **Enlargement of filtration**  
Monique JEANBLANC (Evry-Val-D'Essonne),
- April 4th-8th: **Risk measures**  
Nicole EL KAROUI (Paris VI, Pierre et Marie Curie)
- April 11th-15th: **American Options**  
Damien LAMBERTON (Marne la Vallée)
- April 18th-22th: **Optimal Control**  
Mete SONER (ETH Zurich), Nizar TOUZI (école Polytechnique de Paris),
- May 2d-6th: **Théorie des capacités, G-espérance, applications aux mathématiques financières**  
Laurent DENIS (Evry), Anis MATOUSSI (Le Mans),

- May 9th-13th: **Malliavin calculus for Lévy processes and applications to finance**  
Giulia di NUNNO and Bernt OKSENDAL (Oslo University),
- May the 23rd-27th: **Cubature methods**, Terry LYONS (Oxford University)  
**Stochastic Filtering**, Dan CRISAN (Imperial College London).