

Program of the Summer School  
**Financial Mathematics and Differential Models in the Sciences and Economics**

part I, *Financial Mathematics*

Time	Mo 24.	Tu 25.	We 26.	Th 27.	Fr 28.	Sa - Su 29.-30.	Mo 1.7.	Tu 2.	We 3.	Th 4.	Fr 5.	Sa-Su 6.-7.
09:00 – 10:00	In	JJ	AP	JH	JH	E	JD	JD	JD	PL	PL	D
10:00 – 11:00	JJ	JJ	AP	JH	JH	X	JD	JD	JD	PL	PL	E
11:00 – 12:00	JJ	JJ	AP	JH	JH	C	JD	JD	PL	PL	PL	P
12:00 – 13:00	–	–	–	JH	JH	U	L	U	N	C	H	A
13:00 – 14:00	L	U	N	C	H	R	L	U	N	C	H	A
14:00 – 15:00	JJ	AP		–	–	S	PL	PP	PL			R
15:00 – 16:00	JJ	AP		FB	FB	I	Br					T
16:00 – 17:00	JJ	AP		FB	FB	O						U
17:00 – 18:00				FB	FB	N						R
18:00 – 19:00				FB	FB							E

**Symbols:**

In: Opening remarks by prof. Feliks Przytycki (IM PAN); prof. Andrzej Palczewski (Warsaw U.), **Introduction to Mathematical Finance**; location: IM PAN ul. **Śniadeckich 8, room 106.**

JJ: prof. Jacek Jakubowski (Warsaw U.), **The discrete time martingales**; location: IM PAN ul. **Śniadeckich 8, room 106.**

AP: prof. Andrzej Palczewski (Warsaw U.), **Mathematical Finance in Discrete Time**; location: IM PAN ul. **Śniadeckich 8, room 106.**

FB: prof. Frans Boshuizen (Vrije U.), **Numerical Procedures for implementation of interest rate models**; location: Math. Department of Warsaw U. ul. **Banacha 2, computer lab. number 2.**

JH: prof. Jan Hurt (Charles U.), **Computational aspects of FM**; location: Math. Department of Warsaw U. ul. **Banacha 2, computer lab. number 2.**

JD: prof. Dupačova (Charles U.), **Asset – Liability Management under Uncertainty: Model Choice, Input Generation and Output Analysis**; location: Math. Department of Warsaw U. ul. **Banacha 2, room 3120**

PL: prof. Petr Lachout (Charles U.), **Separation theorems in  $R^d$ , Black-Scholes formula as a limit of Cox-Ross-Rubinstein model**; location: Math. Department of Warsaw U. ul. **Banacha 2, room 3120**

PP: dr Paweł Pliszka (Mizuho Capital Markets, New York), **Street's perspective**; location: Math. Department of Warsaw U. ul. **Banacha 2, room 3120**

Br: prof. Andrzej Palczewski (Warsaw U.), **The bridge lecture between Financial Mathematics and Free Boundary Problems**; location: Math. Department of Warsaw U. ul. **Banacha 2, room 3120**

**Remark.** 1 hour = 50 min. lecture + 10 min. break