

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

All lectures take place in room 3120 at the Mathematic Department

part I, Financial Mathematics, week 2

Time	Mo 1.7.	Tu 2.	We 3.	Th 4.	Fr 5.	Sa-Su 6.-7.
09:00 – 10:00	JD	JD	JD	PL	PL	DE
10:00 – 11:00	JD	JD	JD	PL	PL	PA
11:00 – 12:00	JD	JD	PL	PL	PL	RT
12:00 – 13:00	PL	PP	PL	–	–	URE

Symbols:

JD: Prof. Jitka Dupačova (Charles U.), **Asset–Liability Mangement under Uncertainty: Model Choice, Input Generation and Output Analysis**

PL: Prof. Petr Lachout: (Charles U.), **Separation theorems in \mathbf{R}^d , Black-Scholes formula as a limit of Cox-Ross-Rubinstein model**

PP: dr Paweł Pliszka: (Mizuho Capital Markets, New York), **Financial Markets for Mathematicians – a Street Perspective**

part II, Differential Models, week 1

Time	Mo 1.7	Tu 2.	We 3.	Th 4.	Fr 5.	Sa - Su 6.-7.
13:30 – 14:30	Re	–	–	MH	IH	F
14:30 – 15:30	Br	MH	MH	MH	IH	R
15:30 – 16:30	MH	MH	MH	IH		E
16:30 – 17:30	MH		IH	IH		E
17:30 – 18:30			IH			

Symbols:

Re: Registration for the Differential Models part

Br: Prof. Palczewski (Warsaw U.), **Lecture on the bridge between Financial Mathematics and Differential Models in the Science**

MH: Prof. Mattias Hieber (TU Darmstadt) **Lectures on Heat Equation, Transition Function and Semigroups**

IH: Prof. Joost Hulshof (Vrije U.) **Lectures on Free Boundary Problems in Financial Mathematics and in the Sciences**

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