

# Conference on Stochastic Control & Numerics

## Friday, 16 September 2005

- 9:00 - 10:00 Denis Talay, INRIA, Sophia Antipolis  
*Stochastic control and mathematical analysis of technical analysis in finance*
- 10:05 - 10:35 Jan Vecer, Columbia University  
*Methods for Early Detection of Market Crashes - Crash and Rally Options*
- 10:35 - 10:55 *Break*
- 10:55 - 11:25 Bozenna Pasik-Duncan, University of Kansas  
*Distributed Parameter Systems with Fractional Gaussian Noise*
- 11:30 - 12:00 George Yin, Wayne State University  
*Longtime Behavior of Regime-Switching Diffusions*
- 12:00 - 1:30 *Lunch*
- 1:30 - 2:25 *Poster Session 2*
- 2:25 - 2:55 Jin Ma, Purdue University  
*Stochastic Control Problems for Systems Driven by Normal Martingales*
- 3:00 - 3:30 Hui Wang, Brown University  
*Dynamic importance sampling for queueing networks*
- 3:30 - 3:45 *Break*
- 3:50 - 4:20 Yong Zeng, University of Missouri at Kansas City  
*Risk-Minimizing Hedge for a Partially-Observed Micromovement Model of Asset Prices*
- 4:25 - 5:25 Thomas Kurtz, University of Wisconsin - Madison  
*Linear Programs for Singular Stochastic Control*
- 7:00 - 9:00 *Conference Dinner at Mader's*