

Contents

Preface	vii
List of Participants	ix
Part I: Stochastic Analysis and Random Fields	
<i>R.M. Balan</i>	
Recent Advances Related to SPDEs with Fractional Noise	3
<i>G. Di Nunno and S. Sjursen</i>	
On Chaos Representation and Orthogonal Polynomials for the Doubly Stochastic Poisson Process	23
<i>R. Eden and F. Viens</i>	
General Upper and Lower Tail Estimates Using Malliavin Calculus and Stein's Equations	55
<i>B. Ferrario</i>	
Uniqueness and Absolute Continuity for Semilinear SPDE's	85
<i>I. Gyöngy and P.R. Stinga</i>	
Rate of Convergence of Wong–Zakai Approximations for Stochastic Partial Differential Equations	95
<i>A. Kohatsu-Higa and H.-L. Ngo</i>	
Weak Approximations for SDE's Driven by Lévy Processes	131
<i>V. Mandrekar, B. Rüdiger and S. Tappe</i>	
Itô's Formula for Banach-space-valued Jump Processes Driven by Poisson Random Measures	171
<i>C. Marinelli</i>	
Well-posedness for a Class of Dissipative Stochastic Evolution Equations with Wiener and Poisson Noise	187
<i>L.M. Morato and S. Ugolini</i>	
Localization of Relative Entropy in Bose–Einstein Condensation of Trapped Interacting Bosons	197
<i>I. Nourdin, G. Peccati and R. Speicher</i>	
Multi-dimensional Semicircular Limits on the Free Wigner Chaos ...	211

<i>S.S. Sritharan and M. Xu</i>	
Malliavin Calculus for Stochastic Point Vortex and Lagrangian Models	223
<i>W. Stannat</i>	
Two Remarks on the Wasserstein Dirichlet Form	235
<i>A. Kohatsu-Higa and J.M. Corcuera</i>	
Erratum	257

Part II: Stochastic Methods in Financial Models

<i>F.E. Benth and H. Eyjolfsson</i>	
Stochastic Modeling of Power Markets Using Stationary Processes	261
<i>F. Biagini</i>	
Evaluating Hybrid Products: The Interplay Between Financial and Insurance Markets	285
<i>S. Causton and L. Vostrikova</i>	
f -Divergence Minimal Equivalent Martingale Measures and Optimal Portfolios for Exponential Lévy Models with a Change-point	305
<i>C. Ceci</i>	
Optimal Investment-consumption for Partially Observed Jump-diffusions	337
<i>R. Cogo, A. Gombani and W.J. Runggaldier</i>	
Stochastic Control and Pricing Under Swap Measures	363
<i>D. Filipović</i>	
Affine Variance Swap Curve Models	381
<i>B. Jourdain and M. Sbai</i>	
Efficient Second-order Weak Scheme for Stochastic Volatility Models	395
<i>T. Lim, V. Ly Vath, J.-M. Sahut and S. Scotti</i>	
Bid-Ask Spread Modelling, a Perturbation Approach	411
<i>A.R.L. Valdez and T. Vargiolu</i>	
Optimal Portfolio in a Regime-switching Model	435

Part III: Public Lecture

<i>N. Bouleau</i>	
Can there Be Excessive Mathematization of the World?	453