

# Conference in Honor of Professor Vlad BALLY

## Stochastic Calculus, Monte Carlo Methods and Mathematical Finance

### Conference Programme

**Duration of the talk = 40mn (35mn talk + 5mn questions)**

TUESDAY, OCTOBER 6, 2015

10:30-12:15: registration, *opening and coffee*

12:15-14:00: Lunch

14:00-14:40: David **NUALART**

14:40-15:20: Damien **LAMBERTON**

15:20-15:45: *Coffee break*

15:45-16:25: Denis **TALAY**

16:25-17:05: Nicolas **FOURNIER**

17:05-17:45: **Nizar TOUZI**

17:45-20:00: *COCKTAIL & RECEPTION*

WEDNESDAY, OCTOBER 7, 2015

9:00-9:40 : **Philip PROTTER**

9:40-10:20: **Jean BERTOIN**

10:20-10:45: *Coffee break*

10:45-11:25: **Rainer BUCKDAHNS**

11:25-12:05: **Peter IMKELLER**

12:15-14:00: *Lunch*

14:00-14:40: **Antoine LEJAY**

14:40-15:20: **Bruno SAUSSEREAU**

15:20-15:45: *Coffee break*

15:45-16:25: **Bruno BOUCHARD**

16:25-17:05: **François DELARUE**

16:25-17:05: **Annie MILLET**

THURSDAY, OCTOBER 8, 2015

9:00-9:40: **Etienne PARDOUX**

9:40-10:20: **Arturo KOHATSU-HIGA**

10:20-10:45: *Coffee Break*

10:45-11:25: **Gianmario TESSITORE**

11:25-12:05: **Agnes SULEM**

12:15 : *CONFERENCE PICTURE*

12:30-14:00: *Lunch*

14:00-14:40: **Emmanuel GOBET**

14:40-15:20: **Ahmed KEBAIER**

15:20-15:45: *Coffee break*

15:45-16:25: **Claude MARTINI**

16:25-17:05: **Benjamin JOURDAIN**

18:00-19:30: *VISIT OF HISTORIC LE MANS*

20:00: *CONFERENCE DINNER*

FRIDAY, OCTOBER 9, 2015

9:00-9:40: **Martin HAIRER**

9:40-10:20: **Lorenzo ZAMBOTTI**

10:20-10:45: *Coffee break*

10:45-11:25: **Dan CRISAN**

11:25-12h05: **Gilles PAGES**

12:05: *Closing remarks*

12H15-14H: *Lunch*