## 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
12:15-14:00: Lunch

14:00-14:40: David **NUALART**
14:40-15:20: Damien **LAMBERTON**
15:20-15:45: Coffee
15:45-16:25: Denis **TALAY**
16:25-17:05: Nicolas **FOURNIER**
17:05-17:45: **Nizar TOUZI**
17:45-20:00:

WEDNESDAY, OCTOBER 7, 2015

9:00-9:40 : **Philip PROTTER**
9:40-10:20: **Jean BERTOIN**
10:20-10:45:
10:45-11:25: **Rainer BUCKDAHN**
11:25-12:05: **Peter IMKELLER**
12:15-14:00:

14:00-14:40: **Antoine LEJAY**
14:40-15:20: **Bruno SAUSSEREAU**
15:20-15:45:
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:
10:45-11:25: **Gianmario TESSITORE**
11:25-12:05: **Agnes SULEM**
12:15 :

12:30-14:00:

14:00-14:40: **Emmanuel GOBET**
14:40-15:20: **Ahmed KEBAIER**
15:20-15:45:
15:45-16:25: **Claude MARTINI**
16:25-17:05: **Benjamin JOURDAIN**

18:00-19:30:
20:00:

FRIDAY, OCTOBER 9, 2015

9:00-9:40: **Martin HAIRER**
9:40-10:20: **Lorenzo ZAMBOTTI**
10:20-10:45:
10:45-11:25: **Dan CRISAN**
11:25-12h05: **Gilles PAGES**
12:05:
12H15-14H: