

ARS CONJECTANDI

A celebration of 300 years of stochastics
Freiburg and Basel, May 21 - 24, 2013

Tuesday, 21 May 2013

FRIAS, Albertstrasse 19, Freiburg

08:30–09:20 Registration

09:20–09:30 Welcome

Chair: Ernst Eberlein

09:30–10:30 Freddy Delbaen Risk Measures: It Started with Bernoulli
Zürich

10:30–11:00 Coffee Break

11:00–12:00 Dilip Madan Two Price Lévy Driven Economies
Maryland

12:00–14:00 Lunch Break

Chair: Michel Emery

14:00–15:00 Albert Shiryaev Kolmogorov, the Russian School of Probability and
Moscow their Impact on the Science of Probability

15:00–15:30 Coffee Break

15:30–16:30 Marc Yor Brownian Motion: A Key Object in Stochastic
Paris Analysis

16:30–17:30 Marek Rutkowski Arbitrage Pricing under Multiple Interest Rates
Sydney

17:30–19:30 Welcome Reception at FRIAS

Wednesday, 22 May 2013

FRIAS, Albertstrasse 19, Freiburg

08:30–09:30 Registration

Chair: Peter Pfaffelhuber

09:30–10:30 David Siegmund Detecting Local Signals in Genomic Analysis
Stanford

10:30–11:00 Coffee Break

11:00–12:00 Alison Etheridge Modelling Evolution
Oxford

12:00–14:00 Lunch Break

Chair: Hans Rudolf Lerche

14:00–15:00 Niels Keiding Standardization and Control for Confounding in
Copenhagen Observational Studies: A Historical Perspective

15:00–15:30 Coffee Break

15:30–16:30 Aad van der Vaart Modern Bayesian Analysis
Leiden

16:30–17:30 Michael Sørensen Statistics for Stochastic Differential Equations –
Past and Present
Copenhagen



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Thursday, 23 May 2013

Alte Aula, Naturhistorisches Museum, Augustinergasse 2, Basel

10:00–10:10 Welcome

Chair: Hanspeter Kraft

| | | |
|-------------|------------------------------------|--|
| 10:10–10:50 | Fritz Nagel Basel | The Unknown Jacob Bernoulli: Non-mathematical Activities of a Mathematician |
| 11:00–11:40 | Martin Mattmüller Basel | Jacob Bernoulli's Stochastics: An Unexpected Conception, a Long Gestation and a Hard Delivery |
| 11:50–12:30 | Ivo Schneider München | Jakob Bernoulli's Ars Conjectandi as a Turning Point in the Development of a Calculus of Games of Chance to a Calculus of Probabilities |

12:30–14:00 Lunch Break

Chair: Nicole Bäuerle

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|-------------|--|--|
| 14:00–15:00 | Chris Rogers Cambridge | Eighty Years of Stochastic Analysis - What Remains? |
| 15:00–16:00 | Jean Jacod Paris | Lévy, Itô, Doob, Meyer and Beyond: Birth and Development of Semimartingales |
| 16:15 | Visit of the Epitaph of Jacob Bernoulli in the cloister of the cathedral and of an exposition of historical documents in the library of the University | |

Friday, 24 May 2013

FRIAS, Albertstrasse 19, Freiburg

08:30–09:30 Registration

Chair: Karl-Theodor Eisele

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|---------------------------|------------------------------|---|
| 09:30–10:30 | Shige Peng Beijing | Bernoulli Trials and Brownian Motion under Knightian Uncertainty and Martingale Formulation of Nonlinear Path-PDE |
| 10:30–11:00 | Coffee Break | |
| 11:00–12:00 | Eckhard Platen Sydney | Stochastic Differential Equations and their Numerical Treatment |
| 12:00–14:00 | Lunch Break | |
| Chair: Ludger Rüschendorf | | |
| 14:00–15:00 | Nakahiro Yoshida Tokyo | Statistics for Stochastic Differential Equations and Asymptotic Methods |
| 15:00–15:30 | Coffee Break | |
| 15:30–16:30 | Tom Kurtz Madison | Diffusion Approximations for Markov Processes with Multiple Time Scales |
| 16:30–17:30 | M'hamed Eddahbi Marrakech | State of the Art of Stochastic Analysis in Morocco |
| 17:30–17:40 | Closing | |



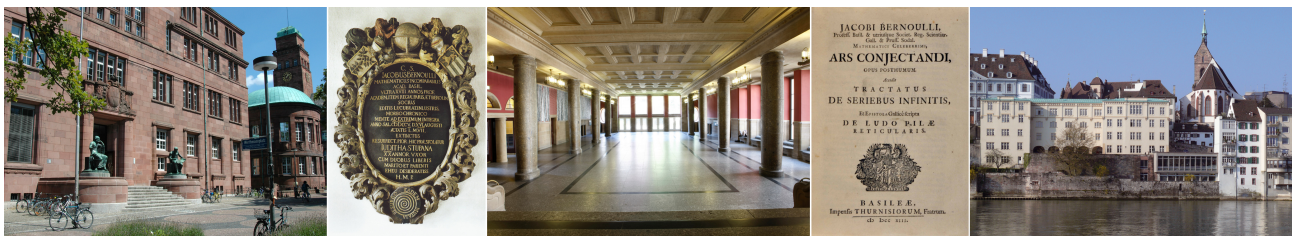
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Recommendations for lunch in Freiburg

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|---|--|--|
| <p>1. Aguila Sautierstraße 19 5 minutes to walk Moroccan, mediterranean cuisine</p> | <p>4. Tizio Trattoria Rotteckring 14 7 minutes to walk Italian cuisine</p> | <p>7. Karma Restaurant Bertoldstraße 51-53 10 minutes to walk Mediterranean cuisine</p> |
| <p>2. Basho – An Merian Straße 10 7 minutes to walk Japanese cuisine</p> | <p>5. Kleiner Meyerhof Rathausgasse 27 7 minutes to walk German cuisine</p> | <p>8. Scherazade Eisenbahnstr. 58-62 10 minutes to walk Arabian, Moroccan cuisine</p> |
| <p>3. Colombi Hotel Café Rotteckring 16 7 minutes to walk Café and various lunch</p> | <p>6. Fil Eisenbahnstraße 60 10 minutes to walk Mediterranean cuisine</p> | <p>9. Thai – Chi Eisenbahnstr. 58-62 10 minutes to walk Asian, Thai cuisine</p> |





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Some Information for the History Day in Basel, Thursday May 23, 2013

Arrival in Basel

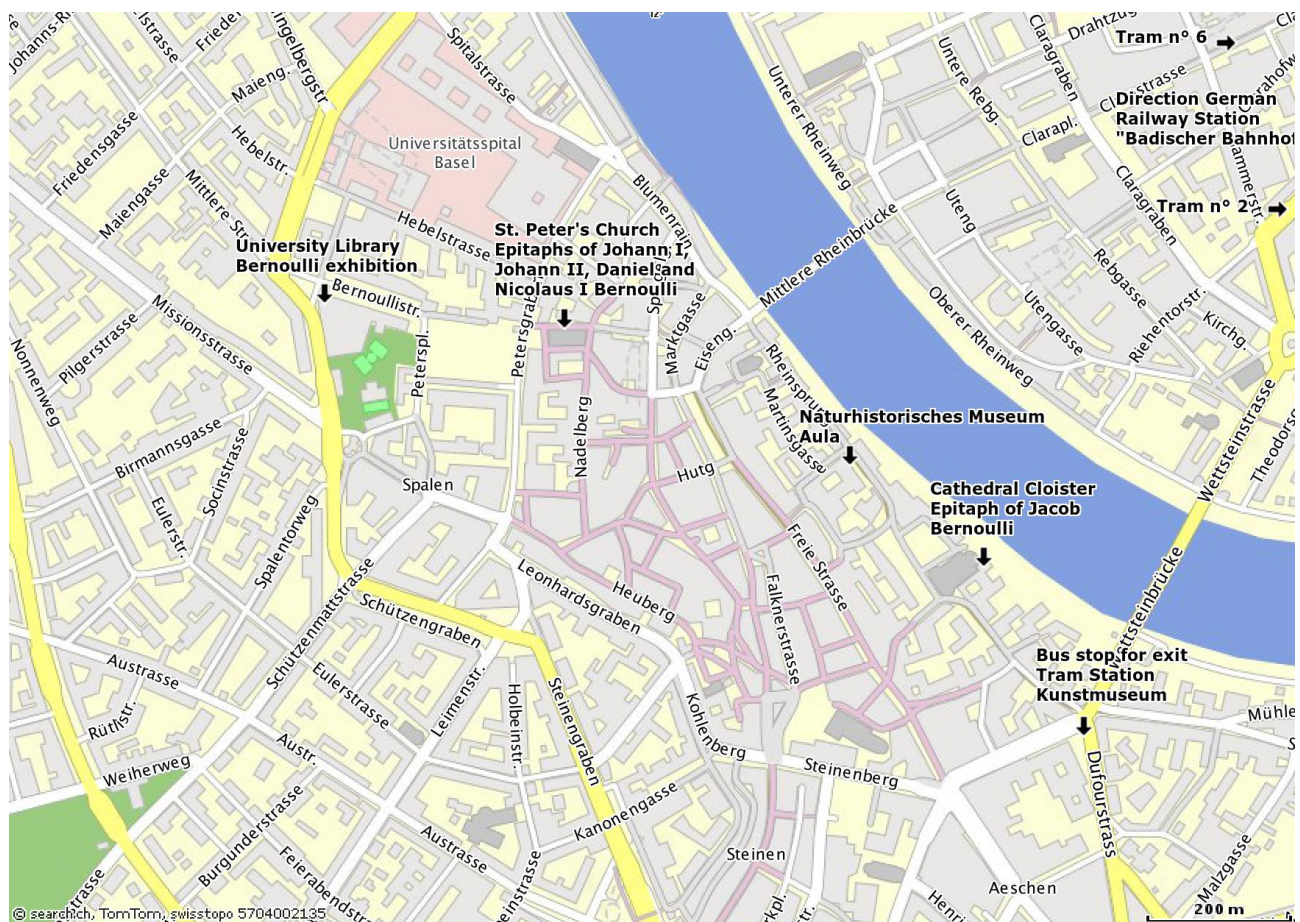
Arrival at Basel by bus approx. at 9.40am, the bus stops at Dufourstrasse/Kunstmuseum Basel, near the fountain.

Travellers by train: Leave at Basel German Railway Station (Badischer Bahnhof), then take tram n° 2 (direction Binningen, short-distance ticket to be bought at the tram station), leave at fourth stop (Kunstmuseum). From tram stop (Kunstmuseum) take Rittergasse, straight past the cathedral (Münster) to Augustinergasse. At your left you will find the Naturhistorisches Museum; the Aula is located in the second floor.

Afternoon Visit of some Bernoulli Places

After the afternoon session, at 4pm, you are invited to visit the epitaph of Jacob Bernoulli in the cloister of the cathedral.

At 4.30pm we offer a guided tour to the Bernoulli exhibition in the University Library. We start at the cathedral and will pass, along the way, some Bernoulli places (walk and visit takes about 1h).





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Some Restaurants for Lunch

- Besenstiel, Klosterberg 2
- Bodega zum Strauss, Barfüsserplatz 16
- Brasserie Au Violon, Im Lohnhof 4
- Brauner Mutz, Barfüsserplatz 10
- Hasenburg, Schneidergasse 20
- Isaak, Münsterplatz 16
- Kunsthalle, Steinenberg 7
- Löwenzorn, Gernsbach 2
- Mövenpick, Marktplatz 30
- Münz (Hotel Basel), Münzgasse 12
- Safranzunft, Gerbergasse 11
- Schlüsselzunft, Freie Strasse 25
- Schnabel, Trillengässlein 2 (Rümerlinsplatz)
- Stadtkeller, Marktgasse 11

Restaurants for a quick lunch

- Café Huguenin, Barfüsserplatz 6
- Café Pfalz, Münsterberg, 11
- Department store Globus (Selfservice), Marktplatz 2
- Department store Pfauen (Selfservice), Freie Strasse 75
- Unternehmen Mitte, Gerbergasse 30
- Tibits (Vegetarian Restaurant), Stänzlergasse 4



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Co-sponsorships

Freiburg Institute for Advanced Studies (FRIAS)

Albert-Ludwigs-Universität Freiburg
Albertstraße 19
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FRIAS

FREIBURG INSTITUTE FOR ADVANCED STUDIES
ALBERT-LUDWIGS-UNIVERSITÄT FREIBURG

Bernoulli-Euler-Zentrum

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