

Programme (list of talks):

Belomestny	Denis	U Duisburg-Essen	Statistical Skorohod embedding Problem: a Mellin transform approach.
Bibinger	Markus	HU Berlin	Common price and volatility jumps in noisy high-frequency data
Ditlevsen	Susanne	U Kopenhagen	Partially observed stochastic models in neuroscience
Eberlein	Ernst	U Freiburg	Two price economies in continuous time
Funke	Benedikt	TU Dortmund	Nonparametric estimation of jump diffusion models using asymmetric kernels
Genon-Catalot	Valentine	U Paris 5	Nonparametric density estimation for mixed Poisson processes
Glaser	Sven	TU Dortmund	Limit behavior of the power variation of fractional Lévy processes
Hermann	Simone	TU Dortmund	Prediction of Growth Curves - A Bayesian Estimation Approach
Höpfner	Reinhard	U Mainz	Ergodicity for strongly degenerate stochastic systems, part II
Kobe	Daniel	TU Dortmund	Oscillating Ornstein-Uhlenbeck processes in electricity markets
Löcherbach	Eva	U Cergy-Pontoise	Ergodicity for strongly degenerate stochastic systems, part I
Mancino	Maria Elvira	U Firenze	Boundary Spot Volatility Estimation using the Laplace Transform
Müller	Christine	TU Dortmund	Prediction intervals for a stochastic version of the Paris-Erdogan differential equation
Müller	Gernot	U Augsburg	Futures pricing in electricity markets based on stable CARMA spot models
Palmes	Christian	TU Dortmund	Estimating certain jump interactions between the components of a multidim. Lévy processes
Podolskij	Mark	U Heidelberg	Limit theorems for continuous Levy moving average processes
Rüschendorf	Ludger	U Freiburg	VaR aggregation, dependence bounds and model risk
Vetter	Matthias	U Marburg	Estimating the entire quadratic covariation in case of asynchronous observations