



## **Italien-German training for stochastic modeling of financial crisis at the University of Wuppertal**

### **DAAD Winterschool organized by University LUISS Guido Carli, Roma and University of Wuppertal**

We plan a 3 day Symposium where academic meets private companies. Ph-D and Master students are invited to participate to discussion forums following the talks given by representants of private sectors, as well as with a poster section. The Symposium will motivate through the discussion forums the study of theoretical aspects in stochastic modeling related to problems arising in financial crises, which will be introduced in a winter school through 5 courses, which will follow the Symposium

**Date of Symposium:** December 9 – December 11, 2013 in Wuppertal, Germany

**Date of Courses:** December 12 – December 16, 2013 in Wuppertal, Germany

- An introduction to SDEs with non Gaussian Lévy noise (Prof. Dr. Barbara Rüdiger, University Wuppertal)
- An introduction to Malliavin calculus (Prof. Dr. Stefano Bonaccorsi, University Trento)
- An introduction to Statistical Methods applied to Financial Markets (Prof. Dr. Hanno Gottschalk, University Wuppertal)
- Numerical methods for financial markets (Prof. Dr. M. Guenther and Prof. Dr. M. Ehrhardt, University Wuppertal)
- An introduction to Optimal Control of Stochastic Processes (Prof. Dr. A. Borzi, University Würzburg)

**Excursion** on Saturday, December 14, in the afternoon:

The visit to the **Friedrich Engels Museum** in Wuppertal will be closed with an excursion to the typical **German Christmas market**.

**Five Italian PhD or Master student in between the applicants will be selected to get a support of 175 € for travel expenses plus full lodging.**

Successful participants who are interested at the end of the course in the topic, can apply for doctoral positions in the frame of selection procedures, or will get invitation letters when applying exchange programs in 2014.

**If you are interested please apply by email before 26.11.2013 to:**

Dr. Mario Annunziato, [mannunzi@unisa.it](mailto:mannunzi@unisa.it), Università degli Studi di Salerno, or

M.Sc. Mauro Rosestolato, [mauro.rosestolato@gmail.com](mailto:mauro.rosestolato@gmail.com), University Luiss, Roma and Wuppertal

**The Organizers: Prof. Dr . Fausto Gozzi and Prof. Dr. Barbara Rüdiger**