Section

Stochastic Analysis and Applications

Organizers : Christian Olivera (UNICAMP, Brazil) , Francesco Russo (ENSTA ParisTech, France).

Topics of the section.

The section plans to cover different subjects of stochastic analysis as Dirichlet forms, Forward-Backward Stochastic Differential Equations, Malliavin Calculus, McKean-Vlasov equation, Stochastic Partial Differential Equations (SPDEs) and possibly some applications of Stochastic Analysis in life sciences. The participants will be encouraged to present a state of the art of their field.

Speakers

Patrick Cattiaux (Toulouse III, France)

Pedro Catuogno (UNICAMP. Brazil)

Jean-François Colombeau (Institut Fourier, France-Brazil).

Wladimir Neves (UFRJ,Brazil)

Alberto Ohashi (Universidad Federal da Paraiba, Brazil)

Christian Olivera (UNICAMP, Brazil)

Alexandre Richard (Laboratoire MICS , CNRS, Centrale-Supelec, France)

Paulo Ruffino (UNICAMP, Brazil)

Francesco Russo (ENSTA ParisTech, France)
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Ciprian Tudor (Lille, France)