

The Third General AMaMeF Conference

Pitesti, Romania

May 5-10, 2008

**EUROPEAN
SCIENCE
FOUNDATION**



Advanced Mathematical Methods for Finance

Scientific Committee

L. Beznea (Bucharest)
V. Brinzanescu (Bucharest) - *Chair*
M. Davis (London)
L. Hughston (London)
M. Iosifescu (Bucharest)
C. Kluppelberg (Munich)
D. Lambertson (Marne-la-Vallée)
B. Oksendal (Oslo)
R. Purice (Bucharest)
W. Runggaldier (Padova)
C. Schwab (Zurich)
L. Stettner (Warsaw)
C. Tudor (Bucharest)
C. Varsan (Bucharest)

Organizing Committee

G. Barbu (Pitesti)
L. Beznea (Bucharest)
V. Brinzanescu (Bucharest)
B. Iftimie (Bucharest) - *Secretary*
R. Purice (Bucharest)
P. Radovici-Marculescu (Pitesti)
C. Varsan (Bucharest)

Conference Partner

The National Bank of Romania

Sponsors

The Romanian Ministry of Education,
Research and Youth - The National
University Research Council
The SOFTWIN Group
The Arges County Council

Invited Speakers

Lucian Liviu Albu (Bucharest)
Vlad Bally (Marne la Vallee)
Gheorghe Barbu (Pitesti)
Sara Biagini (Perugia)
Ernst Eberlein (Freiburg)
Hans Föllmer (Berlin)
Fausto Gozzi (Rome)
Lane Hughston (London)
Peter Imkeller (Berlin)
Jacek Jakubowski (Warsaw)
Farshid Jamshidian (Twente)
Monique Jeanblanc (Evry)
Claudia Klüppelberg (München)
Arturo Kohatsu-Higa (Osaka)
Cristoph Kühn (Frankfurt)
Michael Kupper (Zürich)
Damien Lambertson (Marne la Vallee)
Aleksandar Mijatovic (London)
Giulia di Nunno (Oslo)

Bernt Oksendal (Oslo)
Marco Papi (Rome)
Eckhard Platen (Sydney)
Maurizio Pratelli (Pisa)
Miklos Rasonyi (Budapest)
Alexander Schied (Ithaca, NY)
Uwe Schmock (Vienna)
Peter Spreij (Amsterdam)
Mete Soner (Istanbul)
Lukasz Stettner (Warsaw)
Srdjan Stojanovic (Cincinnati)
Constantin Tudor (Bucharest)
Johan Tysk (Uppsala)
Esko Valkeila (Helsinki)
Michele Vanmaele (Ghent)
Constantin Varsan (Bucharest)
Hans Van Der Weide (Delft)
George Yin (Detroit)
Mihail Zervos (London)

<http://www.imar/~purice/Conferinta-AMaMeF-Pitesti/Title.html>