

# East Midlands Stochastic Analysis Seminar

Friday 31 August 2012

## Programme

(All talks to be held in Room B3.02)

- 12:00 Rama Cont (Paris) Functional Ito calculus and harmonic functionals on path space
- 13:00 **Lunch Break**
- 14:15 XueRong Mao (StrathClyde) Stabilisation of continuous-time hybrid stochastic differential equations by discrete-time feedback control
- 15:15 **Tea Break in the Mathematics Institute Common Room**
- 16:00 Martin Hairer (Warwick) A theory of modelled distributions
- 17:00 **Drinks and Nibbles in the Mathematics Institute Common Room**
- 18:30 **Pub Meal All are welcome, please let David Elworthy know if you are interested.**

East Midlands Stochastic Analysis seminars are partially supported by the London Mathematical Society

For further information please see:

[go.warwick.ac.uk/mathsevents](http://go.warwick.ac.uk/mathsevents)

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