ONE-DAY WORKSHOP ON DETERMINISTIC AND STOCHASTIC DIFFERENTIAL EQUATIONS

OCTOBER 13TH, 2011

Seminario Dpto. EDAN (Facultad de Matemáticas)

Universidad de Sevilla

10:00 **José Valero** (Universidad Miguel Hernández, Spain)

Weak comparison of solutions for reaction-diffusion systems without uniqueness

10:45 **Gabor Kiss** (University of Exeter, UK)

Oscillations of multiple delayed differential Equations

11:30 **Coffee-Break**

12:00 **Mamadou Abdoul Diop** (Gaston Berger University, Senegal)

Linear stochastic differential equation driven by a Fractional Brownian Motion with Hurst parameter H>1/2

12:45 **Carlos Moreno** (UNED, Spain)

Two different ways of thinking about option pricing in Finances

14:00 **Lunch**

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