

Friday, 4 March

8:20 - 8:50 am Registration

Chair: Ross Maller

8:50 - 9:00 am	Welcome	
9:00 - 10:00 am	Peter Brockwell (University of Melbourne, Melbourne, Australia) Lévy-driven CARMA Processes in Stochastic Volatility and COGARCH Models	pg 6
10:00 - 10:30 am	Alex Lindner (Munich University of Technology, Munich, Ger- many) Some Properties of Certain Lévy Integrals	pg 15

Morning Tea

Chair: Ron Doney

11:00 - 11:30 am	Ji-Wook Jang (University of New South Wales, Sydney, Aus- tralia) Generalised Lévy Processes and their Ap- plications in Insurance and Finance	pg 12
11:30 - 12:00 pm	Kyriakos Chourdakis (University of Canterbury, Christchurch, New Zealand) Lévy Processes Driven by Stochastic Volatility	pg 8
12:00 - 12:30 pm	Nicola Bruti Liberati (University of Technology Sydney, Sydney, Aus- tralia) Strong Approximations of Jump Diffusions	pg 7

Lunch

Chair:
Alex Lindner

2:30 - 3:00 pm **Vicky Fasen** pg 10
(Munich University of Technology, Munich, Germany) Extremes of Subexponential Levy Driven Moving Average Processes

3:00 - 3:30 pm **Gernot Müller** pg 17
(Munich University of Technology, Munich, Germany) Estimation of the COGARCH(1,1) model

Tea Break

Chair:
Peter Brockwell

4:00 - 4:30 pm **Eckhard Platen** pg 18
(University of Technology Sydney, Sydney, Australia) A General Benchmark Model for Stochastic Jump Sizes

4:30 - 5:00 pm **Chris Heyde** pg 17
(Australian National University, Canberra, Australia) On Problems with Modelling by Levy Processes in Finance

5:00 - 6:00 pm **Claudia Klüppelberg** pg 13
(Munich University of Technology, Munich, Germany) On Certain Properties of Stochastic Volatility Models

Saturday, 5 March

Chair:
Claudia Klüppelberg

- 9:00 - 10:00 am **Jean Bertoin** pg 5
(Université Pierre et Marie Curie, Paris, France)
Asymptotics in Knuth's Parking Problem for Caravans
- 10:00 - 10:30 am **Victor Rivero** pg 19
(Université de Paris X(Nanterre), Paris, France)
Sinai's Condition for Real Valued Levy Processes
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Tea Break

Chair:
Chris Heyde

- 11:00 - 11:30 am **Truc Le** pg 14
(Monash University, Melbourne, Australia) Minimal Entropy Martingale Measure: an alternative construction
- 11:30 - 12:00 am **Ross Maller** pg 16
(Australian National University, Canberra, Australia) Random Walks and Levy Processes Crossing Curved Boundaries
- 12:00 - 1:00 pm **Ron Doney** pg 9
(University of Manchester, Manchester, United Kingdom) Overshoots and Creeping in Lévy processes