

# Contents

Preface .....	vii
List of Participants .....	ix
<b>Stochastic Analysis and Random Fields</b>	
<i>S. Albeverio and S. Mazzucchi</i> The Trace Formula for the Heat Semigroup with Polynomial Potential .....	3
<i>V. Bogachev, G. Da Prato and M. Röckner</i> Existence Results for Fokker–Planck Equations in Hilbert Spaces ....	23
<i>Z. Brzeźniak and E. Hausenblas</i> Uniqueness in Law of the Itô Integral with Respect to Lévy Noise ....	37
<i>J.M. Corcuera and A. Kohatsu-Higa</i> Statistical Inference and Malliavin Calculus .....	59
<i>A.B. Cruzeiro</i> Hydrodynamics, Probability and the Geometry of the Diffeomorphisms Group .....	83
<i>B. Goldys and B. Maslowski</i> On Stochastic Ergodic Control in Infinite Dimensions .....	95
<i>M. Hairer and J.C. Mattingly</i> Yet Another Look at Harris’ Ergodic Theorem for Markov Chains ....	109
<i>F. Hubalek and E. Kyprianou</i> Old and New Examples of Scale Functions for Spectrally Negative Lévy Processes .....	119
<i>H. Hulley and E. Platen</i> A Visual Criterion for Identifying Itô Diffusions as Martingales or Strict Local Martingales .....	147
<i>A. Jakubowski</i> Are Fractional Brownian Motions Predictable? .....	159
<i>A. Kovaleva</i> Control of Exit Time for Lagrangian Systems with Weak Noise .....	167

<i>C. Léonard and J.-C. Zambrini</i>	
A Probabilistic Deformation of Calculus of Variations with Constraints .....	177
<i>J. Lőrinczi</i>	
Exponential Integrability and DLR Consistence of Some Rough Functionals .....	191
<i>A. Malyarenko</i>	
A Family of Series Representations of the Multiparameter Fractional Brownian Motion .....	209
<i>M. Romito</i>	
The Martingale Problem for Markov Solutions to the Navier-Stokes Equations .....	227
<i>W. Stannat</i>	
Functional Inequalities for the Wasserstein Dirichlet Form .....	245
<i>K.-T. Sturm</i>	
Entropic Measure on Multidimensional Spaces .....	261
<i>Y. Xiao</i>	
Properties of Strong Local Nondeterminism and Local Times of Stable Random Fields .....	279
<b>Stochastic Methods in Financial Models</b>	
<i>S. Ankirchner and P. Imkeller</i>	
Hedging with Residual Risk: A BSDE Approach .....	311
<i>R. Brummelhuis</i>	
Auto-tail Dependence Coefficients for Stationary Solutions of Linear Stochastic Recurrence Equations and for GARCH(1,1) .....	327
<i>R. Carmona and M. Fehr</i>	
The Clean Development Mechanism and Joint Price Formation for Allowances and CERs .....	341
<i>C. Ceci</i>	
Optimal Investment Problems with Marked Point Processes .....	385
<i>D. Filipović, L. Overbeck and T. Schmidt</i>	
Doubly Stochastic CDO Term Structures .....	413
<i>A. Toussaint and R. Sircar</i>	
A Framework for Dynamic Hedging under Convex Risk Measures ....	429
<i>L. Vostrikova</i>	
On the Stability of Prices of Contingent Claims in Incomplete Models Under Statistical Estimations .....	453
<i>J.H.C. Woerner</i>	
Analyzing the Fine Structure of Continuous Time Stochastic Processes .....	473