International Conference
STOCHASTIC OPTIMIZATION
and
OPTIMAL STOPPING
Moscow, 24-28 September 2012

Plenary Speakers Include:

Nicole Bäuerle (Universität Karlsruhe, Germany)
Erhan Bayraktar (University of Michigan, USA)
Christian Bender (Universität des Saarlandes, Germany)
Alain Bensoussan (University of Texas at Dallas, USA)
Umut Cetin (London School of Economics, UK)
Robert C. Dalang (École Polytechnique de Lausanne, Switzerland)
Eugene A. Feinberg (Stony Brook University, USA)
Ioannis Karatzas (Columbia University, USA)
Hans Rudolf Lerche (Universität Freiburg, Germany)
George V. Moustakides (University of Patras, Greece)
Bernt Øksendal (University of Oslo, Norway)
Huyên Pham (Université Paris 7 Diderot, France)
Chris Rogers (University of Cambridge, UK)
John Schoenmakers (Weierstrass Institute, Germany)
Peter Tankov (Université Paris 7 Diderot, France)
Alex G. Tartakovsky (University of Southern California, USA)
Mikhail Urusov (Universität Ulm, Germany)
Xunyu Zhou (Chinese University of Hong Kong)

Scientific Committee:

Denis Belomestny (Universität Duisburg-Essen, Germany)
Evgeny Burnaev (Institute for Information Transmission Problems, Russia)
Robert C. Dalang (École Polytechnique de Lausanne, Switzerland)
Albert Shiryaev (Steklov Mathematical Institute, Russia)
Alex G. Tartakovsky (University of Southern California, USA)

Local Organizers:

A. Shiryaev, N. Beyer, A. Muravlev,
M. Zhitlukhin, P. Yaskov, T. Tolozova

Information:

Web-site: **SOandOS.mi.ras.ru**
E-mail: **SOandOS@mi.ras.ru**

Organizers:

MIPT (Moscow Institute of Physics and Technology)
MI RAS (Steklov Mathematical Institute
of the Russian Academy of Sciences, Moscow)
PreMoLab (Research Laboratory in
Predictive Modeling and Optimization, Moscow)

Venue:

Steklov Mathematical Institute of RAS,
Gubkina str. 8, Moscow, Russia, 119991

Contributed Talks and Posters Submission until 15 June 2012