

Contents

Preface	v
The 33rd SPA Conference 2009	ix
Plenary Lectures	xii
Committees of the Conference	xiv
List of Donors	xv
Optimal switching, systems of reflected BSDEs and systems of variational inequalities with inter-connected obstacles <i>by Saïd Hamadène</i>	1
The COGARCH: a review, with news on option pricing and statistical inference <i>by Claudia Klüppelberg, Ross Maller and Alexander Szimayer</i>	29
Some properties of quasi-stationary distributions for finite Markov chains <i>by Servet Martínez and Jaime San Martín</i>	59
The parabolic Anderson model with heavy-tailed potential <i>by Peter Mörters</i>	67
From exploration paths to mass excursions – variations on a theme of Ray and Knight <i>by Etienne Pardoux and Anton Wakolbinger</i>	87
Gaussian approximation of functionals: Malliavin calculus and Stein’s method <i>by Gesine Reinert</i>	107
Merging and stability for time inhomogeneous finite Markov chains <i>by Laurent Saloff-Coste and Jessica Zúñiga</i>	127
Some mathematical aspects of market impact modeling <i>by Alexander Schied and Alla Slynko</i>	153
The self-avoiding walk: A brief survey <i>by Gordon Slade</i>	181

<i>L^p</i> -independence of growth bounds of Feynman–Kac semigroups by <i>Masayoshi Takeda</i>	201
Some recent progress on functional inequalities and applications by <i>Feng-Yu Wang</i>	227
List of Contributors	247