
Contents

Part I Specialized Course

An Introduction to (Stochastic) Calculus with Respect to Fractional Brownian Motion <i>Laure Coutin</i>	3
---	---

Part II Local Time-Space Calculus

A Change-of-Variable Formula with Local Time on Surfaces <i>Goran Peskir</i>	69
A Note on a Change of Variable Formula with Local Time-Space for Lévy Processes of Bounded Variation <i>Andreas E. Kyprianou, Budhi A. Surya</i>	97
Integration with Respect to Self-Intersection Local Time of a One-Dimensional Brownian Motion <i>Joseph Najnudel</i>	105
Generalized Itô Formulae and Space-Time Lebesgue–Stieltjes Integrals of Local Times <i>K. David Elworthy, Aubrey Truman and Huaizhong Zhao</i>	117
Local Time-Space Calculus for Reversible Semimartingales <i>Nathalie Eisenbaum</i>	137
Elements of Stochastic Calculus via Regularization <i>Francesco Russo and Pierre Vallois</i>	147
On the Smooth-Fit Property for One-Dimensional Optimal Switching Problem <i>Huyên Pham</i>	187

Part III Other Contributions

A Strong Form of Stable Convergence <i>Irene Crimaldi, Giorgio Letta, Luca Pratelli</i>	203
Product of Harmonic Maps is Harmonic: A Stochastic Approach <i>Pedro J. Catuogno¹, Paulo R.C. Ruffino²</i>	227
More Hypercontractive Bounds for Deformed Orthogonal Polynomial Ensembles <i>Michel Ledoux</i>	235
No Multiple Collisions for Mutually Repelling Brownian Particles <i>Emmanuel Cépa and Dominique Lépine</i>	241
On the Joint Law of the L^1 and L^2 Norms of a 3-Dimensional Bessel Bridge <i>Larbi Alili, Pierre Patie</i>	247
Tanaka Formula for Symmetric Lévy Processes <i>Paavo Salminen, Marc Yor</i>	265
An Excursion-Theoretical Approach to Some Boundary Crossing Problems and the Skorokhod Embedding for Reflected Lévy Processes <i>Martijn R. Pistorius</i>	287
The Maximality Principle Revisited: On Certain Optimal Stopping Problems <i>Jan Oblój</i>	309
Correlated Processes and the Composition of Generators <i>Nathanaël Enriquez</i>	329
Representation of the Martingales for the Brownian Snake <i>Laurent Serlet</i>	343
Discrete Sampling of Functionals of Itô Processes <i>Emmanuel Gobet, Stéphane Menozzi</i>	355
Itô's Integrated Formula for Strict Local Martingales with Jumps <i>Oleksandr Chybiryakov</i>	375

**Enlargement of Filtrations and Continuous Girsanov-Type
Embeddings**
Stefan Ankirchner, Steffen Dereich, Peter Imkeller 389

On a Lemma by Ansel and Stricker
Marzia De Donno and Maurizio Pratelli 411

General Arbitrage Pricing Model: I – Probability Approach
Alexander Cherny 415

General Arbitrage Pricing Model: II – Transaction Costs
Alexander Cherny 447

General Arbitrage Pricing Model: III – Possibility Approach
Alexander Cherny 463