

# Spring School

## ”Finance and Insurance – Stochastic Analysis and Practical Methods”

March 2-13, 2009, Jena (Germany)

### General Information

#### Arrival

Most participants will arrive on Sunday, March 1. Both railway stations 'Jena West' and 'Jena Paradies' are within walking distance to the hotels. If you have heavy luggage, it is most convenient to take a taxi.

#### Accommodation

Your accommodation will be booked at a hotel in the centre of Jena or close to it. If you arrive before 7 p.m., you don't have to take any further action and likewise if you are an invited lecturer. In case you arrive later than that you should contact the hotel staff to confirm your booking. Individual details will be sent to you by e-mail.

#### Lecture Rooms

The lectures will take place in the 'Rosensäle' (Rose Halls), Fürstengraben 27. This is right in the heart of town and close to the main building of the university. In front of and inside the building, signs will lead the way. The lecture room is equipped with a blackboard, overhead projectors, a notebook and a data projector.

#### Registration

The registration desk can be found in the 'Rosensäle' (Rose Halls), Fürstengraben 27. It will be open on Sunday, March 1, 5.00 - 8.00 p.m. and from Monday, March 2, to Wednesday, March 4, 8.00 - 8.30 a.m. and 12.30 - 1.30 p.m. For participants that arrive later we will open the registration desk on request. We provide name tags, a detailed programme and some additional material

#### Welcome Reception

Participants arriving on Sunday, March 1, are invited to join the welcome reception which is scheduled for Sunday, March 1, 6.00 p.m.

## Catering

In the morning breaks we will serve refreshments and coffee together with cookies and some fruit, and in the afternoon breaks also some cake. Lunch will be taken in the Cafeteria in the main building of the university, Fürstengraben 1. There you can choose freely among some dishes as well as soft and hot drinks for fair prices. Though announced otherwise, we will not hand out lunch tickets, everyone will pay for him- or herself. To enjoy rates, please carry your name tags with you, and in case you have a student ID (no matter of which nationality), you may use it to get student prices.

## Guided Tour and Casual Evening

On Wednesday, March 4, lectures will end in the early afternoon. At 3.30 p.m. we will meet in front of the 'Rosensäle' to take a guided tour through Jena. The language will be English, and there are no additional fees for you.

The history of the university and the town have always been intertwined and there are many sights worth to be visited.

Please let us know by registration until the **deadline Tuesday, March 3, 1.30 p.m.**, whether you are going to participate.

In the evening we plan to go for a night out in town. We will organize some casual activities such as bowling. This is a good opportunity to relax from the interesting lectures.

## Afternoon Walk and Spring School Dinner

On Saturday, March 7, lectures will end at noon. If the weather permits, we will invite everyone who is interested to come along for a walk to the restaurant 'Jenzighaus' a few yards up the hill. There we will have coffee and cake and enjoy a beautiful view over Jena.

In the evening we cordially invite all of you to the Spring School dinner, which will open at 6 p.m. in the 'Rosensäle', Fürstengraben 27. We will offer a rich buffet along with wine, beer and soft drinks. This is a good chance to get to know each other and to renew old relationships.

Please let us know by registration until the **deadline Tuesday, March 3, 1.30 p.m.** whether you intend to come to the dinner. It will be additional **15 € p.P.**

It is a lucky coincidence that on this evening there happens to be the pub festival 'Schwarzbiernacht' (night of the black beer) in Jena. It's very popular with live music everywhere, so don't miss it.

## Spring School Excursion to Erfurt

Approximately 40 kilometres west of Jena you will find the Thuringian capital Erfurt.

Its well preserved historical architecture is particularly impressive. Spared by World War II, a mediaeval town centre with a great number of churches and convents waits for a visit. One of the most outstanding buildings is the Krämerbrücke (grocer

bridge). With its 32 houses and a total length of 120 meters it is the longest occupied bridge in Europe. Another symbol of the town is the Erfurt Cathedral together with the Severi church, whose history goes back to the times of Bonifatius in the 8th century.

Situated at important trade routes, Erfurt grew from a settlement into an important bishop's see and a major marketplace in mediaeval times. Martin Luther had spent several years living in the monastery 'Augustinerkloster' and studying at one of Germany's oldest universities. Another historical personality in Erfurt was the practical mathematician Adam Ries. In 1808 Napoleon and Goethe met in Erfurt.

We plan to take a local train from station 'Jena West' to Erfurt starting at 10.36 a.m. on Sunday, March 8. There we will follow a guided tour. It will take about 2 hours, the language will be English. A bit later than usual we will then have lunch in a local restaurant. Everyone will order and pay for him- or herself.

The afternoon will be free, you might like to visit the cathedral, one of the museums or just take a stroll through Erfurt. As the train connection is reliable and there is a train going from Erfurt main station to Jena West every hour (about ten minutes to the full hour), we will leave it up to you when you like to return to Jena. You can hardly make a mistake, but we will provide a few cell phone numbers of our local team to make sure you can contact someone if necessary.

The overall cost of the excursion (except lunch and other individual expenses) will be **10 € p.P.** Please let us know by registration until the **deadline Tuesday, March 3, 1.30 p.m.** whether you are going to participate.

## Visit of the Naumburg Cathedral

About 1000 AD a castle named 'neweburg' was erected on the left bank of the river Saale, later it became 'Naumburg' today a small town with about 30.000 inhabitants a few kilometres north of Jena. Its most impressive building is the Cathedral St. Peter and St. Paul, which grew out of a small parish church already mentioned in the chronicles of the year 1021. Its architecture is influenced by the Late-Romanic, but also by the Early- and Late-Gothic.

On Wednesday, March 11, we will meet at 1.45 p.m. in front of the '**Rosensäle**', walk to the Jena Paradies station and take a local train going to Naumburg at 2.11 p.m. We will visit the Cathedral and listen to a guide (in English). We will latest be back in Jena by 7 p.m.

This visit will be **10 € p.P.** Please let us know by registration until the **deadline Tuesday, March 3, 1.30 p.m.** whether you are going to participate.

## Jena and the Friedrich-Schiller-University

When the elector Johann Friedrich I., who had supported the protestant reformation, had to flee from his former home Wittenberg, he settled down in Weimar and founded a 'high school' for clerics and teachers out of a former monastery in the small agricultural town of Jena at the river Saale. That was in 1548, and already a decade later, meanwhile a centre of the reformation, it was given the status of a university by the emperor.

About hundred years later scientific life blossomed in Jena. For instance, Erhard Weigel taught mathematics here, certainly his most famous student was G.W. Leibniz.

Later it was no other than Johann Wolfgang von Goethe who recruited many well known poets and philosophers of that time to teach in Jena. He also initiated the foundation of libraries, archives, the observatory and the botanical garden. Goethe closely cooperated with the chemist J.W. Döbereiner, who invented the earliest version of today's periodical system.

Hegel and Fichte worked in Jena and, of course, Friedrich Schiller, who taught history at the university though he is known to have used language on that job. His lectures were attended by Novalis, Hölderlin and Brentano.

Another great period for Jena and its university were the early days of industrialization. The physicist Ernst Abbe was still quite young when he issued a theory of microscopy, based upon years of practical experiences he had made together with the university mechanic Carl Zeiss. This successful line of research was continued by Otto Schott, who had got his PhD from the university. He founded the Zeiss laboratories to manufacture glasses and lenses in the highest quality. In his social ethics (even Ford could have been proud of) he was far ahead of his time. His company attracted many highly qualified workers, and that in turn made the town Jena prosper.

Also between the Wilhelminian period and the Weimar Republic famous scientists worked in Jena, among them the biologist Ernst Haeckel, the mathematician and philosopher Gottlob Frege and the physicist Max Wien.

But already in the early days of national socialism the university of Jena turned into a role model. Many scientists aimed at theoretical foundations of racism and euthanasia, and victims of the nazi regime were abused in cruel medical experiments, even children.

After World War II it took not very long until the university was again a playing field of ideology, this time the socialistic. The Friedrich-Schiller-University was one of the most important universities in the former GDR, also in mathematics. The most remarkable sign of the GDR period is the university tower. In the seventies and eighties Jena was a centre of subculture and dissidents, and several well known civil rights activists who were involved in the political change 1989 had studied in Jena.

Today the Friedrich-Schiller-University is the only full university of Thuringia, its number of students exceeds 20.000. Known to be a good place for intense and effective studies, it is ranked high in student polls. The university hosts an active research community, four DFG collaborative research centres and seven graduate schools. Particularly strong disciplines include the medical sciences, psychology, bioscience and physics. But also the faculty for mathematics and informatics enjoys a good national and international reputation.

The town Jena has about 100.000 inhabitants. Typical branches of industry and business are glass and optics, pharmacy, software, consulting and solar industry. Jena has a rich cultural life for instance regular concerts of the philharmonic orchestra or guest performances, modern and post modern theatre, many art galleries and exhibitions, and a lively scene of student and low-budget events. The town is surrounded by the beautiful landscape of the Saale valley flanked by forested hills and shell limestone rocks.