

Spring School

”Stochastic Models in Finance and Insurance”

March 21 - April 1, 2011, Jena (Germany)

General Information

Arrival

Most participants will arrive on Sunday, March 20. 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 20, 5.00 - 8.00 p.m. and from Monday, March 21, to Wednesday, March 23, 8.00 - 9.00 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 20, are invited to join the welcome reception which is scheduled for Sunday, March 20, 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. You can have lunch in the mensas at Ernst-Abbe-Platz and Philosophenweg or in the cafeteria in the university's main building. We have made arrangements so that you can enjoy rates, just show your name tag. Student card holders (of any university) are eligible for special student prices, cards must be shown. Everyone is expected to order and pay individually.

Guided Tour through Jena

On **Wednesday, March 23**, lectures will end in the early afternoon. At **2.00 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 22, 1.30 p.m.**, whether you are going to participate.

Afternoon Walk and Spring School Dinner

On **Saturday, March 26**, lectures will end at noon. If the weather permits, we will invite everyone who is interested to come along for a walk to the 'Fuchsturm' a few yards up the hill. There we will have coffee and enjoy a beautiful view over Jena. We will meet at **2.00 p.m.** in front of the '**Rosensäle**'.

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 22, 1.30 p.m.** whether you intend to come to the dinner. It will be additional **15 € p.P.**

Spring School Excursion to Weimar

Approximately 20 kilometres west of Jena you can find the small university town Weimar, European Capital of Culture in the year 1999. During the recent centuries Weimar has been home of a great number of German poets and philosophers, for instance those of the Weimar Classicism (Ch.M. Wieland, J.W. Goethe, J.G. Herder, F. Schiller), of famous composers (J.S. Bach, F. Liszt, R. Wagner) and of artists and architects, in particular of those associated to the Bauhaus, which was founded here 90 years ago (W. Gropius, L. Feininger, P. Klee, W. Kandinsky). Also 90 years ago, Germany's first democratic constitution was adopted in the 'German National Theatre'. So the small town gave its name to the epoch of the Weimar Republic whose existence had ended with the ascent of the nazi regime. Traces of the 'Third Reich' can be found in the architecture of the town, but also in the remains of the former Buchenwald concentration camp close by.

We plan to take a local train from **station Jena West** to Weimar starting at **10.16 a.m. on Sunday, March 27**. There we will follow a guided tour. It will take around 2 hours, the language will be English. As the train connection is reliable and there is a train going from Weimar main station to Jena West every hour (about five minutes after 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 22, 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 30**, we will meet at **1.45 p.m.** in front of the '**Rosensäle**' and take a bus to Naumburg. 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 22, 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 Hackel, 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.