Workshop: Malliavin Calculus and its Applications

Thursday 17 September 2026

Milano, Aula 208, Via Celoria 20.

Schedule:

10h-11h ***Giulia Di Nunno*** (Oslo University), *Malliavin calculus in Sandwich Volterra Volatility models*

11h15-12h15 ***Vlad Bally*** (Université Gustave Eiffel), *Integration by parts and convergence in distribution norms in the CLT.*

14h30-15h30 ***Sonia Mazzucchi*** (Università di Trento), *Feynman path integrals for Schrödinger equation with magnetic field: a Malliavin Calculus approach.*

The workshop is organized by *Francesco De Vecchi* (Università di Pavia), *Frédéric Patras* (CNRS-Université Cote d'Azur) e *Stefania Ugolini* (Università di Milano) as the first scientific event of the Intensive Research Trimester titled: "***Algebraic & Geometric Structures in Stochastic Calculus***" of the *Center for Training and Research*, in the framework of the Excellence Project 2023-2027 of the Department of Mathematics " "F. Enriques", Milano.