General information

- Meals are held as follows:
 - Breakfast 7:30
 - Lunch 12:00 14:00
 - Dinner 18:30
- All meals are free. Drinks at meals are NOT free. Please make sure you pay for everything you ordered. Beverages at class or workshop breaks during morning and afternoon sessions are free.
- It is an easy walk to Middelfart (2,5 km), which is a nice typical Danish town.
- There are both indoor and outdoor swimming pools, sauna, and different sport facilities. Bikes can be rented, there is a coin laundry and you can buy wellness-treatments.
- There are wireless Internet access in all houses.
- The currency is DKK (Danish Kroner); approximately 100 DKK ≈ 13.4 Euros. You can change in the airport, where you also find cash machines.
- A guided bus tour is organized for Sunday, going to a beautiful castle in the south of Fyn, and a guided tour in Odense, including the home of H.C. Andersen. The tour is free for all participants, accompanying persons have to pay 445 DKK. Everyone interested has to register for the tour no later than the first Monday of school.

Classes and exercise sessions

There are planned exercise sessions on some afternoons, and some of these are based on computer exercises. Unfortunately we will NOT be able to provide computers, and we therefore hope that as many of you as possible will bring your own laptop. For those that will not bring any laptop, we hope for collaboration from those that do have, so that small groups of 2-3 persons can solve the exercises together around one computer. The teachers will for the computer exercises use Matlab and/or R, but it should be no problem for whatever computer language you use. There will be wireless Internet access in lecture halls and housing. We cannot provide licenses for Matlab, but R is free and can be downloaded and installed as follows:

R: Download and install

- Go to the web page http://cran.r-project.org
- In the first box you choose between
 - Linux
 - MacOS X
 - Windows
- Choose base
- Then click on R-2.7.1-win32.exe (or whatever version is the most recent). This file will be downloaded on your computer.
- Click on this file and follow the instructions, and the program will be installed on your computer.
- A manual: An Introduction to R can be downloaded from the same web page by clicking on Manuals to the left of the screen.

The lectures on theory of stochastic differential equations given by Bernt Øksendal and Martin Jacobsen will be based on the book:

Stochastic Differential Equations. An Introduction with Applications by Bernt Øksendal, published by Springer.

There will not be given any copies of the book, but the lectures can be followed without the book. For the lectures on statistics for diffusion processes given by Michael Sørensen and Susanne Ditlevsen, notes will be handed out. Moreover, we will try to provide handouts of the slides for all lectures when available.

How to get there

From Kastrup airport in Copenhagen to Middelfart Station, Denmark.

When leaving the restricted area of the baggage claim at the airport you will see a sign 30 m straight ahead where you can buy train tickets. You can buy either a return ticket or a one-way ticket to Middelfart Station. There are direct trains from the airport to Middelfart Station every hour at every #:40 minutes from 4:40 in the morning until 21:40 in the night. The train trip takes 2 hours and 17 minutes. The last train leaves from the airport at 0:11 arriving at Middelfart at 2:54 in the night. A one-way ticket costs 273 DKK, a round trip the double.

From Middelfart Station to the conference site.

If you catch a train between 12:40 and 18:40 on Sunday, August 3 from the airport there will be taxis waiting at Middelfart Station to bring you to the conference site if you notify us on your expected arrival beforehand, so we can organize the taxis. If you arrive outside these hours you must organize your transport yourself from the station to the conference site. It is 2,5 km from the station, so it is possible to walk. In case there are more people than room in the taxis, it would be very helpful if some are willing to walk, and their luggage can go with the taxi. You can find a map with the walking route from the station to the conference site marked in blue on the next page. Dinner will be served on Sunday, August 3 at 18:30.

Address of conference site: Middelfart Kursuscenter Oddevejen 8 5500 Middelfart Phone: +45 64 41 06 01

Opening hours reception: Monday - Friday: 08.00 - 18.00

Saturday: 08.00 - 19.00

Sunday: 09.00 - 17.00

