

PREFACE

This volume contains 14 papers contributed by the participants of the Banach Center Conference on Stochastic Analysis and Control held in Będlewo from May 6th till May 10th, 2013, and devoted to the celebration of the 50 years of scientific activity of Professor Jerzy Zabczyk. The first paper written by S. Peszat and Ł. Stettner describes the wide variety of research problems studied by Prof. Zabczyk. Subsequent papers are devoted to stochastic analysis, stochastic PDEs, stochastic control and mathematics of finance problems.

The meeting gathered friends and collaborators of Professor Zabczyk, his former PhD students as well as young researchers. The Conference was organized jointly by the Stefan Banach Mathematical Center and the Committee of Mathematics of the Polish Academy of Sciences.

On behalf of the Organizing Committee we would like to thank the participants of the conference and the contributors to the volume.

Anna Chojnowska-Michalik Szymon Peszat Łukasz Stettner

