SPC 2018 Gothenburg

Stochastic Processes and their Applications

Programme

11–15 June 2018

Photo Sergei Zuyev

UNIVERSITY OF GOTHENBURG

CHALMERS UNIVERSITY OF TECHNOLOGY

Bernoulli Society for Mathematical Statistics and Probability

Welcome to Gothenburg

Photo Sergei Zuyev

Table of contents

Programme overview

	MONDAY 11 JUNE	TUESDAY 12 JUNE
	8:00 Registration	8:30 Registration
9:00-9:50	Plenary	Plenary
9:50-10:20	Coffee break *(9:30-10:00)*	Coffee break
10:20-11:10	Plenary	Plenary
11:20-12:10	Plenary	Plenary
12:10-13:30	Lunch break	Posters & Lunch break
13:30-15:10	Invited and Contributed sessions	Invited and Contributed sessions
15:10-15:40	Coffee break	Coffee break
15:40-17:20	Invited and Contributed sessions	Invited and Contributed sessions
Evening	17:30-19:00 Welcome Reception hosted by the City of Gothenburg	

WEDNESDAY 13 JUNE	THURSDAY 14 JUNE	FRIDAY 15 JUNE
8:30 Registration	8:30 Registration	8:30 Registration
Plenary	Plenary	Plenary
Coffee break	Coffee break	Coffee break
Invited and Contributed sessions	Plenary	Plenary
Invited and Contributed sessions	Plenary	Plenary
Lunch break	Posters & Lunch break	
Afternoon Excursions or free time	Invited and Contributed sessions	
	Coffee break	
	Invited and Contributed sessions	
	19:00-23:00 Conference Dinner at Kajskjul 8	

Detailed programme

Monday 11 of June 2018

08:00 - 18:00 Registration open

Room: Entrance

09:00 - 10:00 Opening & Plenary session

Room: RunAn
Chair: Peter Jagers

09:00 Welcome address

Timo Seppäläinen[1]; Sergei Zuyev[2]
[1]Uni of Wisconsin-Madison;
[2]Chalmers, Sweden

09:10 From some early Poisson discoveries to the modern theory of random measures

Olav Kallenberg
Auburn University, Auburn, USA

10:00 - 10:30 Coffee break

10:30 - 12:10 Plenary session

Room: RunAn
Chair: Timo Seppäläinen

10:20 On the stochastic Navier-Stokes equations

Annie Millet[1]; Hakima Bessaih[2]; Zdzislaw Brzezniak[3]; Igor Chueshov[4]; Jinqiao Duan[5]
[1]SAMM, University Paris 1, Paris, France; [2]University of Wyoming, Department of Mathematics, Laramie, USA; [3]University of York, Department of Mathematics, York, UK; [4]Kharkov National University, Department of Mechanics and Mathematics, Kharkov, Ukraine;
[5]Illinois Institute of Technology, Department of Mathematics, Chicago, USA

11:20 The uniform spanning tree of dense graphs

Asaf Nachmias Tel Aviv University, Mathematics, Tel Aviv, Israel

12:10 - 13:30 Lunch break

13:30 - 15:10 IS02 RANDOM MATRICES

Room: Palmstedt
Chair: Ron Rosenthal
Organiser: Antti Knowles

Local Kesten-McKay Law for Random Regular Graphs

Roland Bauerschmidt[1]; Jiaoyang Huang[2]; Horng-Tzer Yau[2]
[1]University of Cambridge, Math department, Cambridge, UK; [2]Harvard, Math department, Cambridge, USA

Mesoscopic linear statistics of Wigner matrices.

Yukun He; Antti Knowles
University of Geneva, Mathematics, Geneva, Switzerland

Stein's Method For Normal Approximation Of Linear Statistics Of Beta-ensembles

Gaulier Lambert[1]; Michel Ledoux[2]; Christian Webb[3]
[1]University Of Zurich, Zurich, Switzerland; [2]Université De Toulouse, Toulouse, France; [3]Aalto University, Helsinki, Finland

13:30 - 15:10 IS07 NEW CHALLENGES IN INTERACTING PARTICLE SYSTEMS

Room: HA3
Chair: Marton Balazs

Random Walks In Cooling Random Environments

Luca Avena; Yuki Chino; Conrado Da Costa; Frank Den Hollander
Leiden University, Mathematics, Leiden, Netherlands

Particle Systems In Inhomogeneous Space

Leonid Petrov
University Of Virginia, Mathematics, Charlottesville, VA, USA

Relaxation time of condensing inhomogeneous zero-range processes

Paul Chleboun[1]; Thomas Rafferty[2]
[1]University of Oxford, Department of Statistics, Oxford, UK; [2]JPMorgan Chase & Co., London, UK

13:30 - 15:10 IS11 STOCHASTIC GEOMETRY AND ITS APPLICATIONS

Room: Gustaf Dalen
Chair: Aila Särkkä

The accumulated persistence function, a functional summary statistic for topological data analysis

Christophe Biscio[1]; Jesper Møller[2]
[1]Aalborg University, Department of mathematical sciences, Aalborg Øst, Denmark; [2]Aalborg University, skjernvej 4A, Aalborg Øst, Denmark

Scale-invariant random spatial networks (SIRSN) from line patterns

Wilfrid Kendall
University Of Warwick, Statistics, Coventry, UK

Anisotropy analysis of random closed sets

Claudia Redenbach[1]; Martina Sormani[2]; Tuomas Rajala[3]; Aila Särkkä[4]
[1]Technische Universität Kaiserslautern, Mathematics Department, Kaiserslautern, Germany; [2]Technische Universität Kaiserslautern, Kaiserslautern, Germany; [3]University College London, London, UK; [4]Chalmers University of Technology, Göteborg, Sweden, Göteborg, Sweden

13:30 - 15:10 IS12 STOCHASTIC NETWORK

Room: MVF31
Chair: François Baccelli

A Brownian Web Approach To Drainage Networks

Rahul Roy
Indian Statistical Institute, Statistics and Mathematics Unit, New Delhi, India

On the notion of dimension of unimodular random graphs.

François Baccelli[1]; Mir-Omid Haji-Mirsadeghi[2]; Ali Khezeli[3]
[1]University of Texas at Austin, Mathematics, Austin, USA; [2]Sharif University of Technology, Department of Mathematical Sciences, Tehran, Iran; [3]Tarbiat Modares University, Iran, Mathematics, Tehran, Iran

Limit theory for geometric statistics of point processes having fast decay of correlations

Bartłomiej Błaszczyszyn[1]; Dhandapani Yogeshwaran[2]; Yukich Joseph[3]
[1]Inria/ENS, Paris, France; [2]Indian Statistical Institute, Bangalore, India; [3]Lehigh University, Bethlehem, USA

13:30 - 15:10 IS25 NUMERICAL ANALYSIS OF SPDES

Room: Scania
Chair: Annika Lang

Weak order analysis for SPDEs with nonlinear noise

Arnaud Debussche[1]; Charles-Edouard Bréhier[2]
[1]ENS Rennes, Mathematics, Bruz, France; [2]Université Lyon 1, Mathematics, Lyon, France

Finite element approximation of the stochastic Cahn-Hilliard equation

Daisuke Furihata[1]; Mihály Kovács[2]; Stig Larsson[2]; Fredrik Lindgren[1]
[1]Osaka University, Cybermedia Center, Osaka, Japan; [2]Chalmers/Gothenburg University, Department of Mathematical Sciences, Gothenburg, Sweden

Stochastic nerve axon equations: Modelling and numerical approximation

Wilhelm Stannat
TU Berlin, Institut für Mathematik, Berlin, Germany

13:30 - 15:10 IS32 ASYMPTOTIC THEORY AND APPLICATIONS

Room: Pascal
Chair: Qi-Man Shao

Asymptotic behavior of large gaussian correlated wishart matrices

Ivan Nourdin[1]; Guangqu Zheng[2]
[1]Luxembourg University, Esch-sur-Alzette, Luxembourg; [2]University of Melbourne, Melbourne, Australia

The Magic of Self-normalization: Cramér Type Moderate Deviations

Qi-Man Shao
The Chinese University of Hong Kong, Department of Statistics, N.T., Hong Kong SAR

The Derrida-Retaux conjecture on recursive models

Zhan Shi[1]; Xinxing Chen[2]; Victor Dagard[3]; Bernard Derrida[4]; Yueyun Hu[5]; Mikhail Lifshits[6]
[1]LPSM, Université Paris VI, Paris, France; [2]Shanghai Jiaotong University, Shanghai, China; [3]Ecole Normale Supérieure, Paris, France; [4]Collège de France, Paris, France; [5]Unversité Paris XIII, Paris, France; [6]St. Petersburg State University, St. Petersburg, Russia

13:30 - 15:05 CS7 Noise sensitivity and related topics

Room: MVF26
Chair: Daniel Ahlberg

Noise sensitivity for Voronoi percolation

Daniel Ahlberg[1]; Rangel Baldasso[2]
[1]Stockholm University, Mathematics, Stockholm, Sweden; [2]Bar-Ilan University, Mathematics, Ramat Gan, Israel

Monotonicity properties of exclusion sensitivity

Malin Palö Forsström
Chalmers, Mathematical Sciences, Göteborg, Sweden

Scaling limit of dynamical percolation on critical Erdös-Rényi random graphs

Raphael Rossignol
Univ. Grenoble Alpes, CNRS, Institut Fourier, F-38000 Grenoble, France., Grenoble cedex 9, France

The annealed spectral sample of Voronoi percolation

Hugo Vanneuville
Université Lyon 1, ICJ, Villeurbanne, France

13:30 - 15:05 CS10 Financial and population applications

Room: Ledningsrummet
Chair: Sigrid Källblad

Stochastic Approximation Schemes for Economic Capital and Risk Margin Computations

David Barrera[1]; Stéphane Crépey[2]; Babacar Diallo[3]; Gersende Fort[4]; Emmanuel Gobet[1]; Uladzislau Stazhynski[1]
[1]École Polytechnique, Centre de Mathématiques Appliquées (CMAP), Palaiseau, France; [2]Université d'Evry, LaMME, Evry, France; [3]Crédit Agricole, Quantitative Research, Paris, France; [4]CNRS, Institut de Mathématiques de Toulouse (IMT), Equipe Statistiques et Probabilités, Toulouse, France

Continuous-time limits of multi-period cost-of-capital valuations

Hampus Engsner; Filip Lindskog
Stockholm University, Department of Mathematics, Stockholm, Sweden

A branching random walk with barriers

Nevena Maric[1]; Cristian Coletti[2]; Pablo Rodriguez[3]
[1]University of Missouri - St. Louis, Mathematics and Computer Science, St. Louis, USA; [2]Universidade Federal de ABC, Sao Paulo, Brazil; [3]Universidade de Sao Paulo- Sao Carlos, Sao Carlos, Brazil

Model-independent pricing and Skorohod embeddings: a dynamic programming approach

Sigrid Källblad[1]; Jan Obloj[2]; Thaleia Zariphopoulou[3]
[1]Vienna University of Technology, Vienna, Austria; [2]University of Oxford, Oxford, UK; [3]University of Texas at Austin, Austin, USA

13:30 - 15:05 CS20 Analytical methods for stochastic processes in continuous time

Room: Catella
Chair: Christel Geiss
Organiser: Stefan Geiss

A new approach to tightness based on Mallliavin calculus

David Nualart; Arturo Jaramillo
The University of Kansas, Department of Mathematics, Lawrence, USA

Differentiability of SDEs with drifts of super-linear growth

Peter Imkeller[1]; Goncalo Dos Reis[2]; William Salkeld[2]; Smith Greig[2]
[1]Humboldt Universitat zu Berlin, Institute for Mathematics, Berlin, Germany; [2]University of Edinburgh, School of Mathematics, Edinburgh, UK

Discretization of Stochastic Integrals, Bounded Mean Oscillation, and Lévy Processes, Part 1

Stefan Geiss; Thuan Nguyen
University of Jyvaskyla, Department of Mathematics and Statistics, Jyvaskyla, Finland

Discretization of Stochastic Integrals, Bounded Mean Oscillation, and Lévy Processes (Part 2)

Thuan Nguyen; Stefan Geiss
University of Jyvaskyla, Department of Mathematics and Statistics, Jyvaskyla, Finland

13:30 - 15:05 CS22 Limit theorems for Markov jump processes

Room: MVF23

Chair: Sergey Foss
Organiser: Andrey Piatnitski and Elena Zhizhina

CLT for random walks on birth-and-death environments

Luiz Renato Fontes[1]; Maicon Pinheiro[1]; Elena Zhizhina[2]
[1]University of São Paulo, São Paulo, Brazil; [2]Russian Academy of Sciences, Moscow, Russia

Large time behaviour of continuous time jump Markov processes with independent increments

Andrey Piatnitski[1]; Alexandre Grigoryan[2]; Yuri Kondratiev[2]; Elena Zhizhina[3]
[1]Institute for Information Transmission Problems RAS, Dobrushin Laboratory, Moscow, Russia; [2]Bielefeld University, Bielefeld, Germany; [3]Institute for Information Transmission Problems RAS, Moscow, Russia

Limit of the solution of singular backward stochastic differential equation: a Markovian approach

Alexandre Popier[1]; Thomas Kruse[2]; Devin Sezer[3]
[1]Le Mans Université, Laboratoire Manceau de Mathématiques, Le Mans, France; [2]Duisburg Essen University, Essen, Germany; [3]Middle East Technical University, Ankara, Turkey

Astral diffusion as a limit process for symmetric random walk in high contrast periodic media

Elena Zhizhina[1]; Andrey Piatnitski[2]
[1]Institute for Information Transmission Problems, Moscow, Russia; [2]Institute for Information Transmission Problems of RAS and The Arctic University of Norway, Campus N, Moscow, Russia

13:30 - 15:05 CS40 Branching and random walks

Room: Valdemar
Chair: Serik Sagitov

Gamma processes and percolation on the Yule tree

Anita Behme[1]; Helmut Pitters[2]
[1]TU Dresden, Institute of Mathematical Stochastics, Dresden, Germany; [2]TU Dresden, Dresden, Germany

The probabilities of extinction in a branching random walk on a strip

Peter Braunsteins; Sophie Hautphenne
The University of Melbourne, School of Mathematics and Statistics, Melbourne, Australia

Large deviations for local mass of branching Brownian motion

Mehmet Öz
Özyeğin University, Natural and Mathematical Sciences, Istanbul, Turkey

From the random mess of sparse individuals to the law and order of dense populations

Peter Jagers[1]; Pavel Chigansky[2]; Fima Klebaner[3]
[1]Chalmers And The University Of Gothenburg, Mathematical Sciences, Gothenburg, Sweden; [2]Hebrew University, Dep. of Statistics, Jerusalem, Israel; [3]Monash University, School of Mathematical Sciences, Melbourne, Australia

13:30 - 15:05 CS41 Percolation

Room: MVF21
Chair: Balázs Ráth

Crossing Probabilities and Kesten's Incipient Infinite Cluster on Slabs

Deepan Basu[1]; Artem Sapozhnikov[2]
[1]Indian Statistical Institute, Stat-Math Unit, Kolkata, India; [2]University of Leipzig, Leipzig, Germany

Absence Of Infinite Backward Paths For Geodesics In First Passage Percolation In Any Dimension.

Gerandy Brito[1]; Michael Damron[1]; Jack Hanson[2]
[1]Georgia Institute Of Technology, School of Mathematics, Atlanta, USA; [2]City College Of New York, Mathematics, New York, USA

Last Passage Percolation In An Exponential Environment With Discontinuous Rates

Federico Ciech; Nicos Georgiou
University Of Sussex, Mathematics, Brighton, UK

Order Of Fluctuations For The Discrete Hammersley Process

Nicos Georgiou[1]; Federico Ciech[1]; Janosch Ortmann[2]
[1]University Of Sussex, Mathematics, Brighton, UK; [2]Ecole Des Sciences De La Gestion (Esg Uqam), Management et Technologie, Montreal, Canada

13:30 - 15:05 CS42 Statistics of stochastic processes

Room: MVL14
Chair: Umberto Picchini

Local Asymptotic Normality For Student-Lévy Processes Under high-frequency Sampling

Till Massing
University Of Duisburg-Essen, Essen, Germany

Sample autocovariances of long-range dependent Hilbert space-valued linear process

Marie-Christine Düker
Ruhr-Universität Bochum, Mathematics, Bochum, Germany

General Robust Bayes Pseudo-Posterior: Exponential Convergence Results With Applications

Abhik Ghosh[1]; Ayanendranath Basu[2]
[1]Indian Statistical Institute, Interdisciplinary Statistical Research Unit, Kolkata, India; [2]Indian Statistical Institute, Kolkata, India

13:30 - 15:05 CS57 Inference and modelling

Room: Ascom
Chair: Lynne Billard

Rejection sampling for tempered Lévy processes

Michael Grabchak
UNC Charlotte, Mathematics and Statistics, Charlotte, USA

Nonparametric estimation for linear SPDEs

Randolf Altmeyer; Markus Reiß
Humboldt-Universität zu Berlin, Mathematics, Berlin, Germany

State-dependent jump activity estimation for Markovian semimartingales

Fabian Mies
RWTH Aachen University, Institute of Statistics, Aachen, Germany

Waiting time approach for compartment models: impact of HIV-AIDS on insurance/health costs

Lynne Billard
University of Georgia, Department of Statistics, Athens, USA

15:10 - 15:40 Coffee break

15:40 - 17:20 IS06 PERCOLATION AND PHASE TRANSITIONS

Room: Gustaf Dalén

Chair: Jeff Steif
Organiser: Hugo Duminil-Copin

Finitary codings of Markov random fields

Yinon Spinka
Tel Aviv University, Tel Aviv, Israel

Recent progress in percolation on nonamenable graphs

Tom Hutchcroft
University of Cambridge, Department of Pure Mathematics and Mathematical Statistics, Cambridge, UK

Percolation phase transition is non-trivial for graphs with isoperimetric dimension higher than 3

Aran Raoufi
Institut des Hautes Études Scientifiques, Bures-sur-Yvette, France

15:40 - 17:20 IS15 THE BROWNIAN WEB AND NET

Room: Palmstedt
Chair: Jan Swart

Brownian net in the scaling limit of dynamical supercritical oriented percolation in dimension 1+1

Emmanuel Schertzer[1]; Rongfeng Sun[2]
[1]UPMC, Paris, France; [2]National University of Singapore, Singapore, Singapore

A version of the random directed forest and its convergence to the brownian web

Glauco Valle[1]; Leonel Zuaznabar[2]
[1]Universidade Federal Do Rio De Janeiro, Instituto de Matemática, Rio de Janeiro, Brazil; [2]Universidade De São Paulo, Rio de Janeiro, Brazil

The Brownian net and selection in the Spatial Lambda-Fleming-Viot process

Alison Etheridge[1]; Nic Freeman[2]; Sarah Penington[1]; Daniel Straulino[1]
[1]University of Oxford, Oxford, UK; [2]The University of Sheffield, School of Mathematics and Statistics, Sheffield, UK

15:40 - 17:20 IS27 RANDOM MEASURES AND APPLICATIONS

Room: Scania
Chair: Günter Last
Organisers: Olav Kallenberg, Günter Last

Sample paths of continuous-state branching processes with dependent immigration

Zenghu Li
Beijing Normal University, Mathematics, Beijing, China

Spatial limit theorems for branching systems

Piotr Milos[1]; Rafał Marks[2]; Radosław Adamczak[3]
[1]University of Warsaw, Faculty of Mathematics, Informatics and Mechanics, Warsaw, Poland; [2]University of Warsaw, Dep. of Mathematics, Informatics and Mechanics, Warsaw, Poland; [3]University of Warsaw, Depart. of Mathematics, Informatics and Mechanics, Warsaw, Poland

Shift-Coupling and Brownian Motion

Hermann Thorisson
University of Iceland, Mathematics, Reykjavik, Iceland

15:40 - 17:20 IS28 EXTREMES OF STOCHASTIC PROCESSES AND RANDOM STRUCTURES

Chair: Holger Rootzén
Room: Ascom
Organisers: Stilian Stoev, Holger Rootzén

Representations and properties of max-stable processes from a stochastic geometry perspective

Kirstin Strokorb[1]; Ilya Molchanov[2]
[1]Cardiff University, School of Mathematics, Cardiff, UK; [2]University Of Bern, Bern, Switzerland

The spectrum of high-dimensional sample correlation matrices

Johannes Heiny
Aarhus University, Aarhus C, Denmark

The maximal degree in a Poisson-Delaunay graph

Nicolas Chenavier[1]; Gilles Bonnet[2]
[1]University Of The Opal Coast Littoral, Mathematics, Calais, France; [2]Ruhr-Universitat Bochum, Bochum, Germany

15:40 - 17:20 IS29 STOCHASTIC MODELS FOR PHYLOGENETICS

Room: MVL14
Chair: Stéphane Robin
Organiser: Amaury Lambert

The Effects Of A Weak Selection Pressure In A Spatially Structured Population

Amandine Veber[1]; Alison Etheridge[2]; Feng Yu[3]
[1]Cnrs-Ecole Polytechnique, CMAP, Palaiseau Cedex, France; [2]University Of Oxford, Department of Statistics, Oxford, UK; [3]University Of Bristol, Department of Statistics, Bristol, UK

Circular networks from distorted metrics

Sebastien Roch[1]; Jason Wang[2]
[1]University of Wisconsin-Madison, Department of Mathematics, Madison, USA; [2]UW-Madison, Madison, USA

Wright-Fisher diffusion bridges

Robert Griffiths[1]; Paul Jenkins[2]; Dario Spano[2]
[1]University of Oxford, Department of Statistics, Oxford, UK; [2]University of Warwick, Department of Statistics, Coventry, UK

15:40 - 17:20 IS34 NEW DEVELOPMENTS IN MALLIAVIN CALCULUS

Room: Pascal
Chair: David Nualart

Transition densities of some singular diffusions

Yaozhong Hu
University of Alberta at Edmonton, Mathematical and Statistical Sciences, Edmonton, Canada

Nodal statistics of random plane waves

Ivan Nourdin[1]; Giovanni Peccati[1]; Maurizia Rossi[2]
[1]Luxembourg University, Esch-sur-Alzette, Luxembourg; [2]Université Paris Descartes, Paris, France

Abstract Malliavin Calculus and Invariance Principles

Vlad Bally[1]; Lucia Caramellino[2]; Guillaume Poly[3]
[1]University Paris Est, Marne la Vallée, Mathematics, Marne-la-Vallée, France; [2]University Tor Vergata, Mathematyics, Rome, Italy; [3]University of Renne, Mathematics, Renne, France

15:40 - 17:15 CS3 Limit theorems for stochastic processes and applications

Room: Catella
Chair: Mark Podolskij

Limit theorems for functionals of point processes

Christian Döbler[1]; Anna Vidotto[1]; Giovanni Peccati[1]; Guangqu Zheng[2]
[1]University of Luxembourg, Mathematics Research Unit, Esch-sur-Alzette, Luxembourg; [2]University of Melbourne, Schhol of Mathematics and Statistics, Melbourne, Australia

Zooming in on a Lévy process at its supremum

Jevgenijs Ivanovs
Aarhus University, Aarhus C, Denmark

Optimal rates of consistency for estimating the level of self-organized criticality

Angelika Rohde[1]; Marcel Brauer[2]
[1]University of Freiburg, Institute of Mathematics, Freiburg, Germany; [2]University of Freiburg, Institute of Mathemtics, Freiburg, Germany

On Limit Theory For Functionals Of Stationary Increments Lévy driven Moving Averages

Mark Podolskij[1]; Claudio Heinrich[2]; Andreas Basse-O'connor[3]
[1]Aarhus University, Mathematics, Aarhus, Denmark; [2]Norwegian Computing Center, Oslo, Norway; [3]Aarhus University, Aarhus, Denmark

15:40 - 17:15 CS11 Stochastic tools for Mean-Field SDEs

Room: MVF21
Chair: Philippe Briand
Organisers: Gonçalo dos Reis and Philippe Briand

Multidimensional stochastic differential equations with mean reflexion

Philippe Briand[1]; Pierre Cardaliaguet[2]; Paul-Éric Chaudru De Raynal[3]; Ying Hu[4]
[1]Université Savoie Mont Blanc, LAMA UMR 5127, Le Bourget du Lac, France; [2]Université Paris Dauphine, CEREMADE, Paris, France; [3]Université Savoie Mont Blanc, LAMA UMR5127, Le Bourget du Lac, France; [4]Université Rennes 1, IRMAR, Rennes, France

A simple approach for uniform propagation of chaos for McKean-Vlasov SDE with non convex potentials

Arnaud Guillin[1]; Alain Durmus[2]; Andreas Eberle[3]
[1]Clermont-Auvergne University, LMBP, Aubiere, France; [2]ENS Cachan, CMLA, Cachan, France; [3]Bonn Universitat, Bonn, Germany

Importance sampling for McKean-Vlasov SDEs

Goncalo Dos Reis[1]; Greig Smith[1]; Peter Tankov[2]
[1]University of Edinburgh, School of Mathematics, Edinburgh, UK; [2]ENSAE ParisTech, Palaiseau, France

Large deviations principles in path space for McKean-Vlasov equations

William Salkeld[1]; Goncalo Dos Reis[1]; Julian Tugaut[2]
[1]University of Edinburgh, Edinburgh, UK; [2]Universite Jean Monnet, Saint Etienne, France

15:40 - 17:15 CS12 Sequential methods and optimal stopping

Room: Ledningsrummet
Chair: Alexander Tartakovsky

Detecting changes in Markov processes

George Moustakides
Rutgers University, Computer Science, Piscataway, USA

Change detection and inference for high-dimensional covariance matrices

Ansgar Steland[1]; Rainer Von Sachs[2]
[1]Rwth Aachen University, Institute of Statistics, Aachen, Germany; [2]Uc Louvain, ISBA, Louvain-la-Neuve, Belgium

Average consensus based distributed sequential changepoint detection

Qinghua Liu[1]; Rui Zhang[2]; Yao Xie[3]
[1]Tsinghua University, Beijing, China; [2]Georgia Institute of Technology, Atlanta, USA; [3]Georgia Institute of Technology, School of Industrial and Systems Engineering, Atlanta, US

Nearly optimal multistream sequential hypothesis tests

Alexander Tartakovsky[1]; Gergios Fellouris[2]
[1]Moscow Institute of Physics and Technology, Space Informatics Laboratory, New York, NY, USA; [2]University of Illinois at Urbana-Champaign, Department of Statistics, Urbana-Champaign, IL, USA

15:40 - 17:20 CS14 Numerical methods for S(P)DE I

Room: MVF23
Chair: David Cohen

Approximation and Simulation of infinite-dimensional Lévy-SDEs

Andrea Barth; Andreas Stein
University of Stuttgart, Department of Mathematics, Stuttgart, Germany

Uncertainty quantification for elliptic PDEs with random anisotropic diffusion

Helmut Harbrecht[1]; Michael D. Peters[2]; Marc Schmidlin[1]
[1]University of Basel, Basel, Switzerland; [2]ETH Zurich, D-BSSE, Basel, Switzerland

Analysis of splitting schemes for the stochastic Allen-Cahn equation

Charles-Edouard Bréhier[1]; Jianbao Cui[2]; Ludovic Goudenège[3]; Jialin Hong[2]
[1]CNRS & Université Lyon 1, Institut Camille Jordan, Villeurbanne, France; [2]Chinese Academy of Science, Beijiing, China; [3]CNRS & Ecole Centrale, Paris, France

A fully discrete approximation of the one-dimensional stochastic heat equation

Rikard Anton[1]; David Cohen[1]; Lluís Quer-Sardanyons[2]
[1]Umea University, Department of Mathematics and Mathematical, Umea, Sweden; [2]Universitat Autònoma de Barcelona, Mathematics, Cerdanyola del Vallès, Spain

15:40 - 17:15 CS21 Point processes and tessellations

Room: HA3
Chair: Claudia Redenbach
Organisers: Viktor Benes and Volker Schmidt

Unbiased estimators of weighted Voronoi cell characteristics

Daniela Flimmel Novotná[1]; ZbyněK Pawlas[2]; Joseph E. Yukich[3]
[1]Charles University, Department of Probability and Mathematical, Prague, Czech Republic; [2]Charles University, Prague, Czech Republic; [3]Lehigh University, Bethlehem, USA

Approaches to asymptotics for U-statistics of facet processes

Jakub Vecera[1]; Viktor Benes[2]
[1] Charles University, Prague, Czech Republic; [2]Charles University, Prague, Czech Republic

Modeling polycrystalline materials with Laguerre tessellations based on incomplete data

Lukas Petrich[1]; Jakub Stanek[2]; Ondrej Sedivý[1]; Daniel Westhoff[1]; Mingyan Wang[3]; Krill Iii Carl E.[3]; Petr Sittner[4]; Viktor Benes[5]; Volker Schmidt[1]
[1]Ulm University, Institute of Stochastics, Ulm, Germany; [2]Charles University, Department of Mathematics Education, Prague, Czech Republic; [3]Ulm University, Institute of Micro and Nanomaterials, Ulm, Germany; [4]Institute of Physics of the Czech Academy of Sciences, Department of Functional Materials, Prague, Czech Republic; [5]Charles University, Dept. of Probability and Mathematical Statistics, Prague, Czech Republic

Stochastic grain models in 3D, based on the typical cell of stationary random tessellations

Matthias Weber[1]; Orkun Furat[1]; Thomas Leißner[2]; Urs Peuker[2]; Volker Schmidt[1]
[1]Ulm University, Institute of Stochastics, Ulm, Germany; [2]Technische Universität Bergakademie Freiberg, MVTAT, Freiberg, Germany

15:40 - 17:15 CS33 Limit theorems

Room: Valdemar
Chair: Joe Yukich

Joint convergence of partial sum and maxima for linear processes

Danijel Krizmanic
University of Rijeka, Department of Mathematics, Rijeka, Croatia

Limit theorems for conditional empirical and conditional U-processes of stationary mixing sequences

Boutheina Nemouchi; Salim Bouzebda
Laboratoire de Mathématiques Appliquées Compiègne, Université de Technologie de Compiègne, Compiègne, France

Limit theory for multi-dimensional renewal sets

Andrii Ilienko
Igor Sikorsky Kyiv Polytechnic Institute, Department of Mathematical Analysis and Probability Theory, Kiev, Ukraine

Limit theorems for integrated sup-OU processes and intermittency

Danijel Grahovac[1]; Nikolai N. Leonenko[2]; Murad S. Taqqu[3]
[1]University of Osijek, Department of Mathematics, Osijek, Croatia; [2]Cardiff University, School of Mathematics, Cardiff, UK; [3]Boston University, Department of Mathematics and Statistics, Boston, USA

15:40 - 17:15 CS34 Signals and filtering

Room: MVF26
Chair: Erika Hausenblas

High order discretizations to the nonlinear filtering problem

Salvador Ortiz-Latorre[1]; Dan Crisan[2]
[1]University of Oslo, Department of Mathematics, Oslo, Norway; [2]Imperial College London, Department of Mathematics, London, UK

Effective Filtering On A Random Slow Manifold

Huijie Qiao[1]; Yanjie Zhang[2]; Jinqiao Duan[3]
[1]Southeast University, Nanjing, China; [2]Huazhong University Of Science And Technology, Wuhan, China; [3]Illinois Institute Of Technology, Chicago, USA

One-bit compressed sensing and high-dimensional Poisson hyperplane tessellations

Eliza O'reilly
University of Texas at Austin, Mathematics, Austin, USA

Large Deviations For The Optimal Filter Of Nonlinear Dynamical Systems Driven By Lévy Noise

Xiaoyang Pan[1]; Vasileios Maroulas[1]; Jie Xiong[2]
[1]University Of Tennessee, Knoxville, Department of Mathematics, Knoxville, USA; [2]Southern University Of Science And Technology, Department of Mathematics, Shenzhen, China

15:40 - 17:15 CS35 Particle systems and dynamics

Room: MVF31
Chair: Ingemar Kaj

Fluctuations in rank based stochastic differential equations

Praveen Kolli[1]; Mykhaylo Shkolnikov[2]
[1]Carnegie Mellon University, Mathematical Sciences, Sunnyvale, USA; [2]Princeton University, ORFE, New Jersey, USA

Optimal stopping for measure-valued piecewise deterministic Markov processes

Maud Joubaud[1]; Benoîte De Saporta[1]; Bertrand Cloez[2]
[1]Université de Montpellier, Institut Montpelliérain Alexander Grothendieck, Montpellier, France; [2]INRA Montpellier, MISTEA, Montpellier, France

Hydrodynamic limit of the inhomogeneous l-TASEP with open boundaries: derivation and solution

Dan Daniel Erdmann-Pham[1]; Khanh Dao Duc[2]; Yun Song[3]
[1]UC Berkeley, Mathematics, Berkeley, USA; [2]UC Berkeley, Computer Science, Berkeley, USA; [3]UC Berkeley, Computer Science, Statistics, Berkeley, USA

Explicit formulas for the transition probabilities of the multispecies ASEP

Eunghyun Lee
Nazarbayev University, Mathematics, Astana, Kazakhstan

17:30 - 19:00 Welcome Reception hosted by the City of Gothenburg

Room: Chalmers Conference Centre

Tuesday 12 of June 2018

08:30 - 17:30 Registration open

Room: Entrance

09:00 - 09:50 Plenary session

Room: RunAn
Chair: Sylvie Méléard

09:00 LÉVY LECTURE: Modelling evolution in a spatial continuum

Alison Etheridge
University of Oxford, Department of Statistics, Oxford, UK

09:50 - 10:20 Coffee break

10:20 - 12:10 Plenary session

Room: RunAn
Chair: Andrew Barbour

10:20 ENTROPY LECTURE: Dynamics on Unimodular Random Graphs

François Baccelli
UT Austin, University of Texas at Austin, Department of Mathe, Austin, USA

11:20 Phase transitions in random constraint satisfaction problems

Nike Sun[1]; Jian Ding[2]; Allan Sly[3]; Yumeng Zhang[4]
[1]University of California at Berkeley, Statistics, Berkeley, California, USA; [2]University of Pennsylvania, Statistics, Philadelphia, Pennsylvania, USA; [3]Princeton University, Mathematics, Princeton, New Jersey, USA; [4]Stanford University, Statistics, Stanford, California, USA

12:10 - 13:30 Poster mingle lunch

Room: Foyer

13:30 - 15:10 IS04 PROCESSES ON RANDOM GRAPHS

Room: Palmstedt
Chair: Mia Deijfen

Mixing Times Of Random Walks On Random Graphs

Anna Ben-Hamou[1]; Justin Salez[2]; Eyal Lubetzky[3]; Yuval Peres[4]
[1]Sorbonne Université, LPSM, Paris, France; [2]Université Paris Diderot, LPSM, Paris, France; [3]New York University, Courant Institute, New York, USA; [4]Microsoft Research, Microsoft Research, Redmond, WA, USA

Bootstrap processes on random graphs

Nikolaos Fountoulakis
University of Birmingham, School of Mathematics, Birmingham, UK

Second introduction of an epidemic in a configuration model

Trapman Pieter; Abid Ali Lashari
Stockholm University, Department of Mathematics, Stockholm, Sweden

13:30 - 15:10 IS22 BRANCHING PROCESSES

Room: Gustaf Dalen
Chair: Peter Jagers

Limit Distribution of Discounted Income for a Supercritical Finite Mean GWB tree with no Extinction

Krishna B. Athreya
Iowa Atate University, Methemativs and Statistics, Ames, Iowa, USA

Parameter Estimation For Discretely-observed Linear Birth-and-Death Processes

Sophie Hautphenne[1]; Anthony Davison[2]; Andrea Kraus[3]
[1]The University Of Melbourne, School of Mathematics and Statistics, Melbourne, Australia; [2]Ecole Polytechnique Fédérale De Lausanne, Mathematics, Lausanne, Switzerland; [3]Masaryk University, Mathematics, Brno, Czech Republic

Coordinated Branching processes, and Evolution under random selection

Adrian Gonzalez Casanova[1]; Maite Wilke Berenguer[2]; Dario Spano[3]
[1]UNAM Mexico, Institut of Mathematics, México, D.F., Mexico; [2]TU Berlin, Mathematics, Berlin, Germany; [3]Warwick, Statistics, Coventry, UK

13:30 - 15:10 IS26 LARGE DEVIATIONS

Room: Pascal
Chair: Dmitry Korshunov

Large deviations for random walk in random environment

Dariusz Buraczewski
University of Wroclaw, Wroclaw, Poland

High excursion probabilities of correlated Brownian motion

Enkelejd Hashorva[1]; Krzysztof Debicki[2]; Dmitry Korshunov[3]; Zbigniew Michna[4]
[1]University of Lausanne, Actuarial Department, Lausanne, Switzerland; [2]University of Wroclaw, Wroclaw, Poland; [3]University of Lancanster, Lancanster, UK; [4]Wroclaw University of Economics, Wroclaw, Poland

Large deviations for recurrent Markov chains via change of measure technique

Dmitry Korshunov
Lancaster University, Lancaster, UK

13:30 - 15:10 IS33 EMPIRICAL PROCESS METHODS

Room: HB1
Chair: Jon Wellner

Robust machine learning via median of means: theory and practice

Guillaume Lecué[1]; Matthieu Lerasle[2]
[1]CNRS and CREST, Statistics, Palaiseau, France; [2]CNRS and Université Orsay, Mathematics, Orsay, France

New Multiplier Inequalities

Jon A. Wellner
University of Washington, Department of Statistics, Seattle, WA, USA

Moment inequalities for matrix-valued U-statistics and applications to robust covariance estimation

Stanislav Minsker[1]; Xiaohan Wei[2]
[1]University Of Southern California, Department of Mathematics, Los Angeles, USA; [2]University Of Southern California, Department of Electrical Engineering, Los Angeles, USA

13:30 - 15:10 IS39 NONLINEAR FILTERING

Room: MVF31
Chair: Dan Crisan

A high order time discretization of the solution of the non-linear filtering problem

Dan Crisan[1]; Salvador Ortiz-Latorre[2]
[1]Imperial College London, Department of Mathematics, London, UK; [2]University of Oslo, Department of Mathematics, Oslo, Norway

Nonlinear filtering, Lévy processes, copulas, particle filter

Erika Hausenblas
Montanuniversitaet Leoben, Applied Mathematics, Leoben, Austria

Stochastic filtering with unknown parameters

Jie Xiong
Southern University of Science and Technology, Mathematics, Shenzhen, China

13:30 - 15:10 IS19 STOCHASTIC PARTIAL DIFFERENTIAL EQUATIONS AND RELATED TOPICS

Chair: Ed Perkins
Room: Scania

Branching Brownian motion with decay of mass

Sarah Penington[1]; Louigi Addario-Berry[2]; Julien Berestycki[3]
[1]University of Oxford, Mathematical Institute, Oxford, UK; [2]McGill University, Montreal, Canada; [3]University of Oxford, Oxford, UK

Low-dimensional lonely branching random walks die out

Matthias Birkner[1]; Rongfeng Sun[2]
[1]Universität Mainz, Institut für Mathematik, Mainz, Germany; [2]National University of Singapore, Department of Mathematics, Singapore, Singapore

Boundary of the super-Brownian motion

Leonid Mytnik
Technion --- Israel Institute of Technology, Faculty of Industrial Engineering and Management, Haifa, Israel

13:30 - 15:05 CS4 Topology of Random Simplicial Complexes

Room: MVF21
Chair: Omer Bobrowski

Homological Percolation

Primoz Skraba[1]; Omer Bobrowski[2]; Shmuel Weinberger[3]
[1]Jozef Stefan Institute, Ljubljana, Slovenia; [2]Technion, Haifa, Israel; [3]University of Chicago, Chicago, USA

Thresholds for vanishing of isolated faces in random geometric complexes

Srikanth Iyer[1]; Yogeshwaran D.[2]
[1]Indian Institute of Science, Mathematics, Bangalore, India; [2]indian Statistical institute, Statistics and Mathematics Unit, Bangalore, India

Enumeration and randomized constructions of hypertrees

Nati Linial[1]; Yuval Peled[2]
[1]Hebrew University of Jerusalem, Jeursalem, Israel; [2]Hebrew University of Jerusalem, Jerusalem, Israel

Asymptotic behavior of lifetime sums for random simplicial complex processes

Shu Kanazawa[1]; Masanori Hino[2]
[1]Tohoku University, Mathematics Department, Miyagi, Japan; [2]Kyoto University, Department of Mathematics, Kyoto, Japan

13:30 - 15:05 CS6 Asymptotic methods in stochastic geometry

Room: MVF23
Chair: Pierre Calca

The Voronoi tessellation in the desert regions of a Poisson point process

Pierre Calka[1]; Yann Demichel[2]; Nathanaël Enriquez[3]

[1]Université de Rouen, Laboratoire de Mathématiques Raphaël Salem, Saint-Etienne-du-Rouvray, France; [2]Université Paris Nanterre, Laboratoire Modal'X, Nanterre, France; [3]Université Paris-Saclay, Laboratoire de Mathématiques d'Orsay, Orsay, France

Some asymptotic results for spherical random tessellations

Daniel Hug[1]; Andreas Reichenbacher[1]; Christoph Thäle[2]
[1]Karlsruhe Institute of Technology, Karlsruhe, Germany; [2]Ruhr University Bochum, Bochum, Germany

Rates of multivariate normal approximation for statistics in geometric probability

Joseph Yukich[1]; Matthias Schulte[2]
[1]Lehigh University, Mathematics, Bethlehem, USA; [2]University of Bern, Mathematics, Bern, Switzerland

A general class of mosaic random fields

Dimitri Schwab[1]; Martin Schlather[2]; Jürgen Potthoff[2]
[1]University of Mannheim, School of Business Informatics and Business Mathematics, Mannheim, Germany; [2]University of Mannheim, Mannheim, Germany

13:30 - 15:05 CS15 Numerical methods for S(P)DE II

Room: Ascom
Chair: Felix Lindner
Organisers: Michaela Szölgyenyi and Lukasz Szpruch

Transformation based methods for SDEs with discontinuous drift

Gunther Leobacher[1]; Michaela Szölgyenyi[2]
[1]University of Graz, Graz, Austria; [2]ETH Zurich, Seminar for Applied Mathematics, Zurich, Switzerland

An adaptive Euler-Maruyama scheme for SDEs with discontinuous drift and its convergence analysis

Andreas Neuenkirch[1]; Michaela Szölgyenyi[2]; Lukasz Szpruch[3]
[1]Universität Mannheim, Mannheim, Germany; [2]ETH Zürich, Zürich, Switzerland; [3]University of Edinburgh, Edinburgh, UK

Weak Error Expansion for Mean-Field SDEs

Lukasz Szpruch[1]; Jean-Francois Chassagneux[2]; Alvin Tse[3]
[1]The University of Edinburgh, School of Mathematics, Edinburgh, UK; [2]Universite} Paris Diderot, Paris, France; [3]Universtiy of Edinburgh, Edinburgh, UK

On a randomized Milstein scheme for S(P)DE

Raphael Kruse; Yue Wu
TU Berlin, Berlin, Germany

13:30 - 15:05 CS24 Levy-type Processes in Theory and Applications

Room: Valdemar
Chair: Alexander Schnurr
Organisers: Alexander Schnurr, Paul Eisenberg

Gradient Estimates and Ergodicity for SDEs Driven by Multiplicative Lévy Noises via Coupling

Jian Wang
Fujian Normal University, Fuzhou, China

Multiple points of operator semistable Lévy processes

Tomasz Luks[1]; Yimin Xiao[2]
[1]Paderborn University, Department of Mathematics, Paderborn, Germany; [2]Michigan State University, Department of Statistics and Probability, East Lansing, USA

An application of characteristic exponents of Lévy processes in statistics

Björn Böttcher[1]; Martin Keller-Ressel[1]; Rene Schilling[2]
[1]TU Dresden, Dresden, Germany; [2]TU Dresden, Fakultät Mathemati, Institut für Stochastik, Dresden, Germany

How close are two Lévy-type processes?

Tetiana Kosenkova[1]; Jan Gairing[2]; Michael Högele[3]
[1]University of Potsdam, Probability theory, Potsdam, Germany; [2]LMU Munich, Munich, Germany; [3]Universidad de los Andes, Bogotá, Colombia

13:30 - 15:05 CS43 Statistical mechanics and applications

Room: Catella
Chair: Timo Hirscher

Ferromagnetic Potts Models With Multi-site Interaction

Nir Schreiber; Reuven Cohen; Simi Haber
Bar Ilan University, Mathematics, Ramat Gan, Israel

No comprehensive consensus is achieved in the Deffuant model on Z when compasses fail

Timo Hirscher[1]; Nina Gantert[2]; Markus Heydenreich[3]
[1]Stockholms Universitet, Matematiska institutionen, Stockholm, Sweden; [2]Technische Universität München, Department of Mathematics, München, Germany; [3]Ludwig-Maximilians-Universität, Mathematisches Institut, München, Germany

Opinion dynamics models with Lotka-Volterra type interactions

Michele Aleandri[1]; Ida Germana Minelli[2]
[1]Gran Sasso Science Institute, L'Aquila, Italy; [2]Università dell'Aquila, L'Aquila, Italy

Fluctuations for a dynamic Curie-Weiss model of self-organized criticality

Richard Kraaij[1]; Francesca Collet[2]; Matthias Gorny[3]
[1]Ruhr University of Bochum, Delft, Netherlands; [2]Delft University of Technology, Delft, Netherlands; [3]Lycée Carnot, Paris, France

13:30 - 15:05 CS44 Random graphs and related fields

Room: MVF26
Chair: Cecilia Holmgren

Application of percolation in reliability theory

Farkhondeh Alsadat Sajadi
University of Isfahan, Statistics, Isfahan, Iran

Shift-coupling of random rooted graphs and networks

Ali Khezeli
Tarbiat Modares University, Mathematics, Tehran, Iran

Permutations in binary trees and split trees

Fiona Skerman[1]; Tony Johansson[2]; Michael Albert[3]; Cecilia Holmgren[2]
[1]Uppsala University, Mathematics, Uppsala, Sweden; [2]Uppsala University, Uppsala, Sweden; [3]Otago University, Dunedin, New Zealand

On the trace of random walks on random graphs

Alan Frieze[1]; Michael Krivelevich[2]; Peleg Michaeli[2]; Ron Peled[2]
[1]Carnegie Mellon University, Department of Mathematical Sciences, Pittsburgh, USA; [2]Tel Aviv University, School

of Mathematical Sciences, Tel Aviv, Israel

13:30 - 15:05 CS45 Extreme values and Stein's method

Room: MVL14
Chair: Mathew Penrose

Recursive Max-linear Models: From Algebra To Statistics

Claudia Klüppelberg
Technical University Of Munich, Mathematics, Graching b. München, Germany

Predict extreme influenza epidemics

Maud Thomas[1]; Holger Rootzén[2]
[1]Pierre Et Marie Curie University, Laboratoire de Probabilités, Statistiques et Modélisation, Paris, France; [2]Chlamers University Of Technology, Gothenburg, Sweden

A point process characterisation of extreme temperatures: An application to South African data

Murendeni Maurel Nemukula[1]; Caston Sigauke[2]
[1]University of Limpopo, Statistics and Operations Research, Polokwane, South Africa; [2]University of Venda, Statistics, Thohoyandou, South Africa

Stein's Method for approximating stationary distributions of fast mixing Glauber dynamics

Gesine Reinert[1]; Nathan Ross[2]
[1]University of Oxford, Department of Statistics, Oxford, UK; [2]University of Melbourne, Melbourne, Australia

13:30 - 15:05 CS46 Random matrices and related processes

Room: Ledningsrummet
Chair: Gaultier Lambert

Fluctuation of linear eigenvalue statistics of circulant type matrices

Koushik Saha[1]; Kartick Adhikari[2]
[1]Indian Institute of Technology Bombay, Mathematics, Mumbai, India; [2]Indian Statistical Institute, Kolkata, Statistics and Mathematics Unit, Kolkata, India

The Stochastic Semigroup Approach To The Edge Of Beta-ensembles

Pierre Yves Gaudreau Lamarre; Mykhaylo Shkolnikov
Princeton University, Operations Research and Financial Engineering, Princeton, USA

Conditions for convergence of random coefficient AR(1) processes in higher dimensions

Torkel Erhardsson
Linköping University, Mathematics, Linköping, Sweden

Markov-modulated Brownian motions perturbed by catastrophes

Matthieu Simon
University of Melbourne, School of Mathematics and statistics, Melbourne, Australia

15:10 - 15:40 Coffee break

15:40 - 17:20 IS10 GEOMETRY OF CORRELATED MODELS

Room: Gustaf Dalen
Chair: Eviatar Procaccia

Stabilization of diffusion limited aggregation in a wedge

Rosenthal Ron[1]; Eviatar Procaccia[2]; Yuan Zhang[2]
[1]Technion - I.I.T., Mathematics, Haifa, Israel; [2]Texas A&M University, Mathematics, College Station, USA

On The Threshold Of Spread-out Voter Model Percolation

Balázs Ráth[1]; Daniel Valesin[2]
[1]Budapest University Of Technology And Economics, Department of Stochastics, Budapest, Hungary; [2]University Of Groningen, Johann Bernoulli Institute, Groningen, Netherlands

Stationary harmonic measure and DLA on the upper half plane

Eviatar Procaccia; Yuan Zhang
Texas A&M University, Mathematics, College Station, USA

15:40 - 17:20 IS14 ANALYSIS OF COMPLEX NETWORKS

Room: Scania
Chair: Gesine Reinert

Sparse graphs using exchangeable random measures: models, properties and applications.

Francois Caron[1]; Emily Fox[2]; Xenia Miscouridou[3]; Judith Rousseau[3]; Adrien Todeschini[4]
[1]University of Oxford, Statistics, Oxford, UK; [2]University of Washington, Seattle, USA; [3]University of Oxford, Oxford, UK; [4]Scorelab, Bordeaux, France

Networks, scale and nonparametrics

Sofia Olhede[1]; Patrick Wolfe[2]
[1]UCL, Statistical Science, London, UK; [2]Purdue, West Lafayette, USA

A continous time stochastic block model for time-stamped interactions

Matthew Ludkin[1]; Catherine Matias[2]; Stéphane Robin[3]
[1]Lancaster University, Lancaster, UK; [2]Sorbonne Universités, Université Pierre Et Marie Curie, Université Paris Diderot, Centre Nat, 16 rue Claude Bernard, Paris, France; [3]Agroparistech / INRA / Univ. Paris-Saclay, MIA-Paris, Paris, France

15:40 - 17:20 IS16 NONLINEAR PARTICLE SYSTEMS AND MEAN FIELD INTERACTIONS

Chair: Sylvie Méléard
Room: MVF26

Propagation of chaos and Boltzmann equation

Thierry Bodineau[1]; Isabelle Gallagher[2]; Laure Saint-Raymond[3]; Sergio Simonella[3]
[1]Éccole Polytechnique, CNRS, Centre de Mathématiques Appliquées, Palaiseau, France; [2]Ecole normale superieure, DMA, Paris, France; [3]Ecole normale superieure de Lyon, Lyon, France

Mean-field interactions in a host-parasite model with balancing selection and reinfection

Cornelia Pokalyuk; Anton Wakolbinger
Goethe University, Institute for Stochastics, Frankfurt, Germany

On Oscillations In Multi-class Systems Of Interacting Non-linear Hawkes Processes

Eva Löcherbach[1]; Susanne Ditlevsen[2]
[1]Université De Cergy-Pontoise, Cergy-Pontoise Cedex, France; [2]University Of Copenhagen, Copenhagen, Denmark

15:40 - 17:20 IS18 STOCHASTIC ANALYSIS

Room: Pascal
Chair: Louis Chen
Organiser: Massimiliano Gubinelli

Path-by-path regularization by noise for scalar conservation laws

Benjamin Gess[1]; Khalil Chouk[2]

[1]Mpi Mis Leipzig, Leipzig, Germany; [2]Tu Berlin, Berlin, Germany

Identification of the Polaron measure and its central limit theorem

Chiranjib Mukherjee[1] S.R.S Varadhan[2]
[1]University of Münster, Mathematics, Münster, Germany, Courant Institute, New York, USA[2]

Some Limit Theorems Obtained By Rough Paths Techniques

Samy Tindel; Yanghui Liu
Purdue University, Department of Mathematics, West Lafayette, USA

15:40 - 17:20 IS20 POISSON AND GENERAL POINT PROCESSES

Room: HB1
Chair: Sergei Zuyev

Selfdecomposable point processes

Michel Davydov[1]; Ilya Molchanov[2]; Sergei Zuyev[3]
[1]Ecole Normale Superieur, Paris, France; [2]University of Bern, Mathematical Statistics and Actuarial Science, Bern, Switzerland; [3]Chalmers University of Technology, Gothenburg, Sweden

Leaves on the line and in the plane

Mathew Penrose
University of Bath, Mathematical Sciences, Bath, UK

A characterization of the Dirichlet process

Günter Last
Karlsruhe Institute of Technology, Mathematics, Karlsruhe, Germany

15:40 - 17:20 IS31 BIG DATA

Room: Palmstedt
Chair: Marc Lelarge
Organiser: Sofia Olhede, Patrick Wolfe

Some probabilistic theory arising from the logarithmic representation of a covariance matrix

Heather Battey
Imperial College London, Mathematics, London, UK

Variety and veracity of the data in matrix completion problem

Olga Klopp[1]; Karim Lounici[2]; Alexandre Tsybakov[3]; Mokhtar Alaya[4]
[1]ESSEC business school, Cergy, France; [2]Georgia Institute of Technology, USA, Atlanta, USA; [3]CREST-ENSAE, Paris, France; [4]Université Paris Nanterre, Paris, France

Fundamental limits of symmetric low-rank matrix estimation

Marc Lelarge; Leo Miolane
inria, paris, France

15:40 - 17:15 CS1 Stochastic Processes and Evolutionary Applications

Room: MVF31
Chair: Krzysztof Bartoszek

Species divergence and diversification using Poisson-measure based methods

Ingemar Kaj
Uppsala University, Department of Mathematics, Uppsala, Sweden

A new balance index for phylogenetic and taxonomic trees

Tomás M. Coronado; Arnau Mir; Gabriel Riera; Francesc Rosselló
University of the Balearic Islands, Dept. of Mathematics and Computer Science, Palma de Mallorca, Spain

On the balance of gene trees

Tomás M. Coronado; Gabriel Riera; Francesc Rosselló
University of the Balearic Islands, Palma, Spain

Weak limits for some phylogenetic balance indices

Krzysztof Bartoszek
Division of Statistics and Machine Learning, Department of Computer and Information Science, Linkoping, Sweden

15:40 - 17:15 CS9 First passage times of diffusions

Room: MVF23
Chair: Samuel Herrmann
Organisers: Madalina Deaconu and Samuel Herrmann

A unified approach to solve the heat equation with a moving boundary

Hernandez-Del-Valle Gerardo[1]; Wincy Guerra[2]
[1]Actinver Coporation, Asset Management, Ciudad de México, Mexico; [2]CINVESTAV-IPN, Mathematics, Mexico City, Mexico

Intertwining and first passage times

Pierre Patie
Cornell University, ORIE, Ithaca, USA

First passage times of bivariate correlated diffusion processes: Analytical and Numerical Results

Laura Sacerdote[1]; Massimiliano Tamborrino[2]; Cristina Zucca[1]
[1]University of Torino, Department Mathematics G. Peano, Turin, Italy; [2]Johannes Kepler University Linz, Institute for Stochastics, Linz, Austria

Exact simulations of the first-passage time of diffusion processes

Cristina Zucca[1]; Samuel Herrmann[2]
[1]University of Torino, Dept. of Mathematics "G. Peano", Torino, Italy; [2]Universite' de Bourgogne Franche-Comte', Institut de Mathematiques de Bourgogne, Dijon, France

15:40 - 17:15 CS16 Numerical methods for S(P)DE III

Room: MVF21
Chair: Raphael Kruse
Organiser: Jialin Hong

A deep BSDE method for optimal stochastic control in engineering

Adam Andersson[1]; Kristoffer Andersson[2]; Arnulf Jentzen[3]; Mihály Kovács[2]
[1]Syntronic software innovations, Göteborg, Sweden; [2]Chalmers university of technology, Göteborg, Sweden; [3]ETH, Zürich, Switzerland

Runge-Kutta semidiscretizations for stochastic Maxwell equations

Chuchu Chen[1]; Jialin Hong[1]; Lihai Ji[2]
[1]Chinese Academy of Sciences, Beijing, China; [2]Institute of Applied Physics and Computational Mathematics, Beijing, China

Numerical schemes for stochastic Schrödinger equations via generating functions

Chuchu Chen; Jialin Hong; Liying Sun; Xu Wang
Chinese Academy of Sciences, Beijng, China

Strong convergence rate of RK methods and simplified step-N Euler schemes for SDEs drive by fBm

Jialin Hong; Chuying Huang; Xu Wang
Chinese Academy of Sciences, Beijing, China

15:40 - 17:15 CS25 Large deviations and distribution tail behavior

Room: Catella
Chair: Konstantin Borovkov
Organisers: Konstantin Borovkov and Sergey Foss

The asymptotics of the large deviation probabilities in the multivariate boundary crossing problem

Konstantin Borovkov; Yuqing Pan
The University of Melbourne, School of Mathematics and Statistics, Parkville, Australia

Sharp large deviations and conditioned paths for matrix recursive sequences

Jeffrey Collamore[1]; Anand N. Vidyashankar[2]
[1]University of Copenhagen, Department of Mathematical Sciences, Copenhagen, Denmark; [2]George Mason University, Dept. of Statistics, Fairfax, VA, USA

Sharp large deviation estimates for functionals of BPRE with immigration

Anand Vidyashankar[1]; Jeffrey Collamore[2]
[1]George Mason University, Statistics, Fairfax, USA; [2]University of Copenhagen, Mathematical Sciences, Copenhagen, Denmark

Heavy tails in two fixed-point problems

Sergey Foss
Heriot-Watt University, School of Math and Comp Sciences, Edinburgh, UK

15:40 - 17:15 CS36 Lévy processes

Room: Ledningsrummet
Chair: Nikita Ratanov

Decay rate of harmonic functions for non-symmetric strictly alpha-stable Lévy processes

Tomasz Juszczyszyn
Wrocław University of Science and Technology, Faculty of Pure and Applied Mathematics, Wrocław, Poland

A symbolic approach to multivariable polynomial Lévy processes

Elvira Di Nardo
University of Turin, Mathematics “G. Peano”, Torino, Italy

The stochastic Cauchy problem driven by a cylindrical Lévy process

Umesh Umesh; Markus Riedle
King’s College London, Mathematics, LONDON, UK

Kac-Lévy Processes

Nikita Ratanov
Universidad Del Rosario, Economics, Bogotá, Colombia

15:40 - 17:15 CS37 Brownian motion

Room: Valdemar
Chair: Samuel Herrmann

Obliquely reflected Brownian motion in a wedge: the non-semimartingale case

Peter Lakner[1]; Josh Reed[1]; Bert Zwart[2]
[1]New York University, IOMS, New York, USA; [2]Centrum Wiskunde & Informatica, Stochastics, Amsterdam, Netherlands

Extension technique for complete Bernstein functions of the Laplace operator

Jacek Mucha
Wrocław University of Science and Technology, Faculty of Pure and Applied Mathematics, Wrocław, Poland

Renormalization of local times of super-Brownian motion

Jieliang HongUniversity of British Columbia, Mathematics, Vancouver, Canada

Windings and applications

Stavros Vakeroudis
UNIVERSITY OF THE AEGEAN, MATHEMATICS, KARLOVASI, SAMOS, Greece

15:40 - 17:15 CS38 Stochastic equations in finance

Room: Ascom
Chair: Stefan Tappe

Weighted Least Squares Estimation For The Subcritical Heston Process

Marie Du Roy De Chaumaray
Ensai, Bruz, France

Non-negative continuous-time ARMA processes and the relation to SDDEs

Mikkel Slot Nielsen; Victor Rohde
Aarhus University, Mathematics, Aarhus C, Denmark

Stochastic maximum principle under probability distortion

Qizhu Liang[1]; Jie Xiong[2]
[1]University Of Macau, Department of Mathematics, Macau, China; [2]Sothern University Of Sciences And Technology, Shenzhen, China

Distance between closed sets and the solutions to stochastic partial differential equations

Stefan Tappe[1]; Toshiyuki Nakayama[2]
[1]Albert Ludwig University of Freiburg, Department of Mathematical Stochastics, Freiburg, Germany; [2]MUFG Bank, Ltd., Tokyo, Japan

15:40 - 17:15 CS39 SLE and diffusion

Room: MVL14
Chair: Vlad Margarint

Invariance Principles For Local Times In Regenerative Settings

Aleksandar Mijatovic[1]; Gerónimo Uribe Bravo[2]
[1]King´S College London, Department of Mathematics, London, UK; [2]Instituto De Matemáticas, Universidad Nacional Autónoma De México, Ciudad de México, Mexico

On The Optimal Stopping Problem Of Linear Diffusions In Regime-switching Models

Masahiko Egami; Rusudan Kevkhishvili
Kyoto University, Graduate School of Economics, Kyoto, Japan

Optimal control of diffusion coefficients via decoupling fields

Alexander Fromm; Stefan Ankirchner
University of Jena, Institute for Mathematics, Jena, Germany

Limiting distributions and characterization of the uniqueness/ non-uniqueness of solutions

Vlad Margarint[1]; Dmitry Belyaev[2]; Terry Lyons[2]
[1]University of Oxford, St Johns Street number 20, Oxford, UK; [2]University of Oxford, Mathematics, Oxford, UK

Wednesday 13 of June 2018

08:30 - 12:30 Registration open

Room: Entrance

09:00 - 09:50 Plenary session

Room: RunAn
Chair: Svante Janson

09:00 IMS-BERNOULLI SOC. LECTURE: Analysis of a stratified Kraichnan model

Davar Khoshnevisan; Jingyu Huang
The University of Utah, Mathematics, Salt Lake City, UT, USA

09:50 - 10:50 Coffee break

10:20 - 12:00 IS01 SESSION IN MEMORY OF CHARLES STEIN

Room: Gustaf Dalen

Chair: Olav Kallenberg
Organiser: Louis Chen

Stein's Method For Distributional Approximation

Andrew Barbour
Universitaet Zuerich, Mathematics, Zuerich, Switzerland

Stein's method for functionals of Poisson random measures

Giovanni Peccati
Luxembourg University, RMATH, Esch-sur-Alzette, Luxembourg

From Stein's lemma to shrinkage estimation and Stein's method

Louis Chen
National University of Singapore, Department of Mathematics, Singapore, Singapore

10:20 - 12:00 IS24 GAUSSIAN MULTIPLICATIVE CHAOS AND LIOUVILLE QUANTUM GRAVITY

Chair: Jason Miller
Room: HB1
Organiser: Vincent Vargas

Correlation functions of Liouville conformal field theory on the unit disk

Yichao Huang[1]; Rémi Rhodes[2]; Vincent Vargas[3]
[1]University of Helsinki, Mathematics and Statistics, Helsinki, Finland; [2]Université Paris-Est Marne La Vallée, Paris, France; [3]ENS Paris, Paris, France

Liouville measure as a multiplicative cascade via level sets of the gaussian free field

Ellen Powell[1]; Juhan Aru[1]; Avelio Sepulveda[2]
[1]Eth Zurich, Mathematics, Zurich, Switzerland; [2]University Lyon 1, Mathematics, Lyon, France

Random walk on random planar maps

Ewain Gwynne[1]; Jason Miller[2]
[1]Massachusetts Institute of Technology, Mathematics, Cambridge, USA; [2]University of Cambridge, Mathematics, Cambridge, UK

10:20 - 11:55 CS2 Stochastic Differential Equations with Irregular Coefficients

Chair: Nabil Kazi-Tani
Room: Ledningsrummet

A functional limit theorem for sticky and other irregular processes

Stefan Ankirchner
University of Jena, Jena, Germany

Probabilistic interpretation of the parametrix method

Arturo Kohatsu-Higa
Ritsumeikan University, Mathematical Sciences, kusatsu, Japan

Estimation of piecewise-constant coefficients in a stochastic differential equation

Antoine Lejay[1]; Paolo Pigato[2]
[1]Universite de Lorraine, Inria, Nancy, France; [2]Weierstrass Institute, Berlin, Germany

A functional quantization algorithm for the skew Brownian motion

Nabil Kazi-Tanl[1]; Long Ngo Hoang[2]
[1]Lyon 1 University, ISFA, Lyon, France; [2]Hanoi National University of Education, Hanoi, Vietnam

10:20 - 11:55 CS8 Noisy systems in Gaussian environments

Room: Scania
Chair: Samy Tinde

Rough differential equations with power type coefficients

Prakash Chakraborty[1]; Samy Tindel[2]
[1]Purdue University, Statistics, West Lafayette, USA; [2]Purdue University, Mathematics, West Lafayette, USA

Local density estimate for a hypoelliptic SDE

Cheng Ouyang[1]; Xi Geng[2]; Samy Tindel[3]
[1]University of Illinois at Chicago, Math, Statistics, and Computer Science, Chicago, USA; [2]Carnegie Mellon University, Mathematics, Pittsburgh, USA; [3]Purdue University, Mathematics, West Lafayette, USA

Gaussian processes as a limit of processes constructed from a Poisson process

Rovira Carles
Universitat de Barcelona, Barcelona, Spain

Asymptotic expansion on Wiener space

Ciprian Tudor[1]; Nakahiro Yoshida[2]
[1]University of Lille, Villeneuve d' Ascq, France; [2]University of Tokyo, Tokyo, Japan

10:20 - 11:55 CS17 Numerical methods for S(P)DE IV

Room: Catella
Chair: Andrea Barth
Organiser: Xiaojie Wang

Strong convergence rates of space-time full approximations of stochastic

Allen-Cahn equations

Ruisheng Qi[1]; Xiaojie Wang[2]
[1]Northeastern University at Qinhuangdao, Qinhuangdao, China; [2]Central South University, Changsha, China

Strong convergence of a half-explicit Euler scheme for constrained stochastic mechanical systems

Lindner Felix[1]; Holger Stroot[2]
[1]University of Kassel, Institute of Mathematics, Kassel, Germany; [2]Fraunhofer Institute for Industrial Mathematics ITWM, Kaiserslautern, Germany

Parareal exponential θ-scheme for longtime simulation of SNLS with weak damping

Jialin Hong[1]; Xu Wang[1]; Liying Zhang[2]
[1]Chinese Academy of Sciences, Beijing, China; [2]China University of Mining and Technology, Beijing, China

Strong and weak convergence rate of splitting schemes for stochastic nls equation

Jianbo Cui[1]; Jialin Hong[1]; Zhihui Liu[1]; Weien Zhou[2]
[1]Chinese Academy of Sciences, Beijing, China; [2]National University of Defense

Technology, Changsha, China

10:20 - 11:55 CS27 Statistical mechanics

Room: Pascal
Chair: Olle Häggström

Upper bounds for bond percolation thresholds of 3D lattices by a growth process approach

John Wierman; Gaoran Yu
Johns Hopkins University, Applied Mathematics & Statistics, Baltimore, USA

Probabilistic aspects of quantum Hurwitz numbers

J. Harnad[1]; Janosch Ortmann[2]
[1]CRM and Concordia University, Montreal, Canada; [2]UQAM, Montreal, Canada

Latent Voter Model on Locally Tree-Like Random Graphs

Ran Huo
Duke University, Mathematics Department, Durham, USA

Sharpness Of The Phase Transition For The Contact Process

Jan M. Swart
The Czech Academy Of Sciences, Institute Of Information Theory And Automation, SI, Prague 8, Czech Republic

10:20 - 11:55 CS28 Urns and permutations

Room: MVF31
Chair: Sergey Foss

The cycle structure of random Euclidean Permutations

Dor Elboim; Ron Peled
Tel-Aviv University, Mathematics, Tel-Aviv, Israel

Time to absorption in the Mabinogion urn model

David Stenlund
Åbo Akademi University, Åbo, Finland

On a time-dependent eggenberger-Pólya urn model

May-Ru Chen
National Sun Yat-Sen University, Kaohsiung, Taiwan

FCLT's for the number of urns containing an odd number of balls and the missing mass (inf. urn sch.)

Mikhail Chebunin
Sobolev Institute of Mathematics of SB RAS and Novosibirsk State University, Novosibirsk, Russia

10:20 - 11:55 CS29 Networks and queues

Room: MVF26
Chair: Pieter Trapman

Fluctuations in a general preferential attachment model via Stein's method

Carina Betken[1]; Hanna Döring[1]; Marcel Ortgiese[2]
[1]Universität Osnabrück, Osnabrück, Germany; [2]University of Bath, Bath, UK

Transition time asymptotics of queue-based activation protocols in random-access networks

Sem Borst[1]; Frank Den Hollander[2]; Francesca R. Nardi[3]; Matteo Sfragara[4]
[1]Eindhoven University of Technology, Department of Mathematics and Computer Science, Eindhoven, Netherlands; [2]Leiden University, Mathematical Institute, Leiden, Netherlands; [3]University of Florence, Department of Mathematics, Florence, Italy; [4]Leiden University, Mathematical Institute, Leiden, Italy

Fluid Limits for Multiclass Many Server Queues with General Reneging

Amber Puha[1]; Amy Ward[2]
[1]Calffornia State University San Marcos, Mathematics, San Marcos, CA, USA; [2]University of Southern California, Marshall School of Business, Los Angeles, CA, USA

Directed Preferential Attachment Models

Tom Britton
Stockholm University, Department of Mathematics, Stockholm, Sweden

10:20 - 11:55 CS30 Estimation theory for random processes

Room: MVF23
Chair: Oleg Seleznjev

A non-model-based approach to bandwidth selection for kernel intensity estimators

Cronie Ottmar[1]; M. N. M. Van Lieshout[2]
[1]Umeå University, Department of Mathematics and Mathematical Statistics, Umeå, Sweden; [2]CWI/University of Twente, Amsterdam, Netherlands

Estimation Of A New Jump Diffusion Model Drive By A Hawkes Process

Charlotte Dion[1]; Sarah Lemler[2]
[1]Sorbonne Université, Mathématiques Appliquées, PARIS, France; [2]Ecole Centralesupelec Mics, 91192, Gif-sur-Yvette, France

Adaptivity and optimality of the convex least squares estimator

Eric Cator; Norbert Mikolajewski
Radboud University, Applied Stochastics, Nijmegen, Netherlands

Nonparametric ridge estimation for multivariate linear long-memory processes

Klaus Telkmann; Jan Beran
University of Konstanz, Department of Mathematics and Statistics, Konstanz, Germany

10:20 - 11:55 CS31 Limit theorems and approximations

Room: Valdemar
Chair: Kostya Borovkov

Multivariate normal approximation of Poisson functionals

Matthias Schulte[1]; Joseph Yukich[21]University of Bern, Institute of Mathematical Statistics and Actuarial Science, Bern, Switzerland; [2]Lehigh University, Bethlehem, USA

Non-central limit theorems on the Poisson space

Ronan Herry
Univeristy of Luxembourg, Esch-sur-Alzette, Luxembourg

The SLLN and the CLT for abstract cauchy problems driven by random measures

Alexander Nerlich
Ulm University, Stochastics, Ulm, Germany

Limits theorems for a class of interacting stochastic processes with reinforcement

Seyedmeghdad Mirebrahimi
University of Poitiers, FUTUROSCOPE, France

10:20 - 11:55 CS32 Markov property

Room: Ascom
Chair: Adam Jakubowski

Towards extending the W,Z/ν,δ paradigm for first passage problems of Lévy processes

Florin AvramUniversité de Pau, Pau, France

On uniform closeness of local times of Markov chains and i.i.d. sequences

Serguei Popov; Diego De Bernardini; Christophe Gallesco
University of Campinas, Campinas, Brazil

Representation Learning with applications to EHR

Lars Nørvang Andersen[1]; Thorbjørn Grønbæk[1]; Kim Mouridsen[2]
[1]Aarhus University, Department of Mathematics, Aarhus, Denmark; [2]Aarhus University, CFIN, Department of Clinical Medicine, Aarhus, Denmark

Stable limits for Markov chains via the Principle of Conditioning

Mohamed El Machkouri[1]; Adam Jakubowski[2]; Dalibor Volný[1]
[1]Université de Rouen, LMRS, Rouen, France; [2]Nicolaus Copernicus University, Probability Theory and Stochastic Analysis, Toruń, Poland

10:20 - 11:55 CS56 Multi-dimensional processes

Room: MVF21
Chair: Daniel Hug

Hausdorff dimension of multivariate operator-self-similar random fields

Ercan Sönmez
Heinrich-Heine Universität Düsseldorf, Mathematisches Institut, Düsseldorf, Germany

Functional approximations via exchangeable pairs with applications to degenerate U-statistics

Mikolaj Kasprzak[1]; Christian Doebler[2]; Giovanni Peccati[2]
[1]University of Oxford, Department of Statistics, Oxford, UK; [2]Universite du Luxembourg, Esch-sur-Alzette, Luxembourg

Convex hulls of random walks

James Mcredmond; Andrew R. Wade
Durham University, Department of Mathematical Sciences, Durham, UK

Sparse principal eigen subspace tracking in high dimensions

Ekaterina Krymova; Denis Belomestny
Universitaet Duisburg-Essen, Essen, Germany

10:20 - 11:55 CS23 Stochastic Analysis and Backward SDEs

Room: MVL14
Chair: Stefan Geiss
Organiser: Christel Geiss

Approximation rate for forward-backward SDEs using random walk

Christel Geiss[1]; Céline Labart[2]; Antti Luoto[3]
[1]University of Jyvaskyla, Mathematics and Statistics, Jyväskylä, Finland; [2]Université de Savoie Mont Blanc, Department of Mathematics, Le Bourget-du-Lac, France; [3]University of Jyvaslyla, Department of Mathematics and Statistics, Jyvaskyla, Finland

Malliavin differentiation of Lévy driven BSDEs for local Lipschitz drivers and beyond

Alexander Steinicke[1]; Christel Geiss[2]
[1]KF University of Graz, Graz, Austria; [2]University of Jyvaskyla, Jyväskylä, Finland

On generalised fractional smoothness of stochastic integrals

Henri Ylinen
University of Jyväskylä, Department of Mathematics and Statistics, Jyväskylä, Finland

The impact of small jump intensity on Malliavin smoothness on the Lévy space

Eija Laukkarinen

University of Jyväskylä, Department of Mathematics and Statistics, University of Jyväskylä, Finland

12:10 - 13:30 Professional Committees lunch meetings

13:30 - 21:00 Afternoon Excursions or free time

14:30 - 15:30 The Paddan Tour

16:15 - 17:15 Museum of Gothenburg

18:00 - 21:00 Swedish West Coast Evening

Thursday 14 of June 2018

08:30 - 17:30 Registration open

Room: Entrance

09:00 - 09:50 Plenary session

Room: RunAn
Chair: Holger Rootzén

09:00 IMS-BERNOULLI SOC. LECTURE: Backwards diffusion: how much does it cost, could it be for free?

Anna De Masi
Universitå dell'Aquila, Dipartimento di Ingegneria e Scienze dell'Informazione e Matematica, L'Aquila, Italy

09:50 - 10:20 Coffee break

10:20 - 12:10 Plenary session

Room: RunAn
Chair: Sophie Hautphenne

10:20 Non-homogeneous random walks

Mikhail Menshikov
Durham University, Mathematical Sciences, Durham, UK

11:20 Competing growth on lattices and graphs

Mia Deijfen
Stockholm University, Department of Mathematics, Stockholm, Sweden

12:10 - 13:30 Poster mingle lunch

Room: Foyer

13:30 - 15:10 IS03 PROBABILISTIC METHODS IN MACHINE LEARNING

Room: Palmstedt
Chair: Jonathan Huggins
Organiser: Lester Mackey

Posterior integration and Stein's method

Chris Oates
Newcastle University, Newcastle upon Tyne, UK

Markov chain Monte Carlo for Bayesian variable selection

Dootika Vats
University Of Warwick, Department of Statistics, Coventry, UK-

Finite-dimensional approximations of completely random measures

Jonathan Huggins
Mit, Somerville, USA

13:30 - 15:10 IS09 FIRST-PASSAGE PERCOLATION AND RANDOM GROWTH MODELS

Room: HA3
Chair: Mia Deijfen
Organiser: Olivier Garet

Energy levels of random functions in high dimensions

Antonio Auffinger
Northwestern University, Evanston, USA

Random growth models and shape theorems

Aurelia Deshayes
Université Paris Diderot, Paris CEDEX 13, France

Inhomogeneous spatial growth and competition

Daniel Ahlberg
Stockholm University, Department of Mathematics, Stockholm, Sweden

13:30 - 15:10 IS17 BRANCHING IN RANDOM TREES AND MAPS

Room: Scania
Chair: Jean Bertoin

Profile of a self-similar growth-fragmentation

François Ged
University of Zurich, Institüt für Mathematik, Zürich, Switzerland

Convergence of percolation on random quadrangulations

Ewain Gwynne[1]; Jason Miller[2]
[1]Massachusetts Institute of Technology, Mathematics, Cambridge, USA; [2]University of Cambridge, Mathematics, Cambridge, UK

Interval partition evolutions with emigration related to the Aldous diffusion

Noah Forman[1]; Soumik Pal[1]; Douglas Rizzolo[2]; Matthias Winkel[3]
[1]University of Washington, Seattle, USA; [2]University of Delaware, Newark, USA; [3]University of Oxford, Department of Statistics, Oxford, UK

13:30 - 15:10 IS21 CONFORMALLY INVARIANT RANDOM PROCESSES

Room: Gustaf Dalen
Chair: Fredrik Viklund

Geometric constructions of the 2D continuum Gaussian free field

Juhan Aru
ETH, Zürich, Switzerland

Natural parametrization of SLE: the Gaussian free field point of view

Stéphane Benoist
MIT, Mathematics, Cambridge, USA

Minkowski content

Greg Lawler
University of Chicago, Department of Mathematics, University of Chicago, Chicago, USA

13:30 - 15:10 IS23 CONTINUOUS STATE BRANCHING PROCESSES

Room: MVF26
Chair: Zenghu Li

A CBI process approach to financial modelling

Ying Jiao[1]; Chunhua Ma[2]; Simone Scotti[3]; Carlo Sgarra[4]
[1]Université Claude Bernard - Lyon 1, Institut de Science Financière et d'Assurances, Lyon, France; [2]Nankai University, Tianjin, China; [3]Université Paris Diderot - Paris 7, Paris, France; [4]Politecnico Di Milano, Milano, Italy

Existence and pathwise uniqueness to an SPDE driven by colored alpha-stable noise

Jie Xiong
Southern University of Science and Technology, Mathematics, Shenzhen, China

Extinction, explosion and coming down from infinity for a continuous-state branching process

Xiaowen Zhou
Concordia University, Mathematics and Statistics, Montreal, Canada

13:30 - 15:10 IS37 GEOMETRY OF RANDOM FIELDS

Room: Pascal
Chair: Giovanni Peccati

Mean geometry of excursion sets for 2D random fields

Hermine Biermé[1]; Agnès Desolneux[2]
[1]LMA, University of Poitiers, Chasseneuil, France; [2]CNRS, CMLA, ENS Cachan, Cachan, France

Local Universality For Zeros And Critical Points Of Random Waves

Boris Hanin[1]; Yaiza Canzani[2]
[1]Texas A&M, Mathematics, College Station, USA; [2]Unc Chapel Hill, Mathematics, Chapel Hill, USA

Zero sets of Gaussian random sections of vector bundles

Liviu Nicolaescu
University of Notre Dame, Mathematics, Notre Dame, USA

13:30 - 15:10 IS38 STOCHASTIC OPTIMAL CONTROL UNDER PARTIAL OBSERVATIONS

Chair: Jie Xiong
Room: MVF31
Organiser: Zhen Wu

Dynkin games with Poisson random intervention times

Gechun Liang; Haodong Sun
University of Warwick, Coventry, UK

Stochastic Linear Quadratic Stackelberg Differential Game with Overlapping Information

Jingtao Shi[1]; Guangchen Wang[2]; Jie Xiong[3]
[1]Shandong University, School of Mathematics, Jinan, China; [2]Shandong University, School of Control Science and Engineering, Jinan, China; [3]Southern University of Science and Technology, Department of Mathematics, Shenzhen, China

A maximum principle for partially observed mean-field SDE

Guangchen Wang; Zhen Wu
Shandong University, Jinan, China

13:30 - 15:05 CS47 Fractional and sticky Brownian motion

Room: MVF21
Chair: Janos Englander

The fractional Brownian motion is smooth with respect to its Hurst parameter

Stefan Koch; Andreas Neuenkirch
University of Mannheim, Mannheim, Germany

Exponential rough fractional stochastic volatility process

Jan Pospísil
University of West Bohemia, Department of Mathematics, Plzeň, Czech Republic

Symmetric Weighted Odd-power Variations Of Fractional Brownian Motion And Applications

Raghid Zeineddine[1]; David Nualart[2]
[1]Freiburg Institut For Advanced Studies, Freiburg, Germany; [2]University Of Kansas, Kansas, USA

Conditional law of sticky Brownian motion

Mine Caglar; Bugra Can
Koc University, Mathematics, Istanbul, Turkey

13:30 - 15:05 CS19 Stochastic analysis on manifolds and metric measure spaces

Room: Catella
Chair: Kazuhiro Kuwae

Radial processes on RCD^*(K;N)-spaces

Kazuhiro Kuwae[1]; Kazumasa Kuwada[2]
[1]Fukuoka University, Department of Applied Mathematics, Fukuoka, Japan; [2]Tohoku Univerdity, Mathematical Institute, Sendai, Japan

Quantitative Gradient Estimates By Bismut Formulae

Li-Juan Cheng; Anton Thalmaier; James Thompson
University Of Luxembourg, Mathematics Research Unit, Esch-sur-Alzette, Luxembourg

Convergence of Diffusion Processes on Metric Measure Spaces Under Lower Ricci Curvature Bound

Kohei Suzuki
Bonn University, Department of Applied Mathematics, Bonn, Germany

W-entropy and Langevin deformation on Wasserstein space over Riemannian manifolds

Songzi Li[1]; Xiangdong Li[2]
[1]Beijing Normal University, School of Mathematical Sciences, Beijing, China; [2]Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing, China

13:30 - 15:05 CS26 New challenges in Stochastic Partial Differential Equations

Chair: Takis Konstantopoulos
Room: Valdemar

Parabolic equations with rough coefficients and singular forcing

Scott Smith[1]; Felix Otto[2]; Jonas Sauer[2]; Hendrik Weber[2]
[1]Max Planck Institute Leipzig, Leipzig, Germany; [2]Max Planck Institute for Mathematics in the Sciences, Leipzig, Germany

Entropy solutions for stochastic porous media equations

Konstantinos Dareiotis[1]; Mate Gerencser[2]; Benjamin Gess[3]
[1]Max Planck Institute, MIS, Leipzig, Leipzig, Germany; [2]Institute of Science and Technology Austria, Klosterneuburg, Austria; [3]Max Planck Institute, MIS,, Leipzig, Germany

Stochastic Parabolic Integro-differential Equations In The Scale Of Spaces Of Generalized Smoothness

Remigijus Mikulevicius; Chukiat Phonsom
University Of Southern California, Mathematics, Los Angeles, USA

McKean-Vlasov SDEs under Measure Dependent Lyapunov Conditions

William Hammersley; David Siska; Lukasz Szpruch
School of Mathematics, University of Edinburgh, Edinburgh, UK

13:30 - 15:05 CS48 Stochastic evolution equations

Room: Ledningsrummet
Chair: Stig Larsso

On the sharp interface limit of the stochastic Cahn-Hilliard equation

Dimitra Antonopoulou
University of Chester, UK, Mathematics, Chester, UK

Stochastic wave equation driven by Rough Fields - An approach through a generalized sewing Lemma

Fabian A. Harang; Fred Espen Benth; Frank N. Proske
University of Oslo, Mathematics, Oslo, Norway

Variational solutions to SPDEs with cylindrical Levy processes

Tomasz Kosmala; Markus Riedle
King's College London, London, UK

On the density of the supremum of the solution to the linear stochastic heat equation

Fei Pu; Robert Dalang
EPFL, Lausanne, Switzerland

13:30 - 15:05 CS49 Markov processes

Room: Ascom
Chair: Ottmar Cronie

Brownian motions on metric graphs

Florian Werner
University of Mannheim, Mannheim, Germany

Conditional Moments Of Anticipative Alpha-Stable Markov Processes

Sébastien Fries
Crest And Ensae-Paristech, Paris-Saclay University, Palaiseau, France

New results on semi-Markov processes

Costantino Ricciuti
University of Turin, Mathematics, Turin, Italy

A local principale of large deviations for Inhomogeneous Markov processes

Natalia-Nikita Vvedenskaya[1]; Artem Logachev[2]; Yuri Suhov[3]; Anatoli Yambartsev[4]
[1]Institute for Information Transmission Problems, Dobrushin;s laboratori, Moscow, Russia; [2]Sobolev Institute of Mathematics, Novosibirsk, Russia; [3]Penn State University, Math Department, Philadelphia, USA; [4]University of San Paulo, Institute of Mathematics and Statistics, San Paulo, Brazil

13:30 - 15:05 CS50 Analysis of SDEs

Room: MVF23
Chair: Lukasz Szpruch

Forward-backward doubly stochastic differential equations with jumps

Abdulrahman Al-Hussein
Qassim University, Mathematics, Buraydah, Saudi Arabia

Mean-Field backward stochastic differential equations and applications

Nacira Agram[1]; Yaozhong Hu[2]; Bernt Øksendal[1]
[1]University of Oslo, Mathematics, Oslo, Norway; [2]University of Alberta, Department of Mathematical and Statistical Science, Alberta, Canada

Time Inhomogeneous Stochastic Differential Equations Involving The Local Time Of The Unknown Process

Pierre Etoré[1]; Miguel Martinez[2]
[1]Ljk, University Of Grenoble, St Martin d'Hères, France; [2]Lama, Upemlv, Champs-sur-Marne, France

Zero-sum stochastic differential game with risk-sensitive cost

Subhamay Saha[1]; Anup Biswas[2]
[1]Indian Institute Of Technology Guwahati, Mathematics, Guwahati, India; [2]Indian Institute Of Science Education And Research Pune, Mathematics, Pune, India

13:30 - 15:05 CS51 Stochastic calculus and applications

Room: MVL14
Chair: Mihály Kovács

An approximation of Volterra processes and their integrals

Giulia Di Nunno; Andrea Fiacco; Erik Hove Karlsen
University of Oslo, Department of Mathematics, Oslo, Norway

A closed form representation of mean-variance hedging for additive processes via Malliavin calculus

Takuji Arai
Keio University, Department of Economics, Tokyo, Japan

Persistence of small noise and random initial conditions in fluid limits

Fima Klebaner
Monash University, Mathematics, Monash, Victoria, Australia

A controllability approach to hybrid model validation

Dan Goreac
Université Paris-Est, Mathematics, Champs-sur-Marne, France

15:10 - 15:40 Coffee break

15:40 - 17:20 IS05 CRITICALITY AND OTHER TOPOLOGICAL ISSUES OF RANDOM GRAPHS

Chair: Shankar Bhamidi
Room: MVF31

Distributional properties of stable graphs

Christina Goldschmidt
University of Oxford, Statistics, Oxford, UK

The evolution of subcritical Achlioptas processes

Oliver Riordan[1]; Lutz Warnke[2]
[1]University of Oxford, Mathematical Institute, Oxford, UK; [2]Georgia Institute of Technology, School of Mathematics, Atlanta, USA

Dynamic networks and critical random graphs

Shankar Bhamidi
University of North Carolina, Chapel Hill, Statistics and Operations Research, Chapel Hill, USA

15:40 - 17:20 IS08 INTERACTING PARTICLE SYSTEMS AND SCALING LIMITS

Room: MVF26
Chair: Sunder Sethuraman

Upper tail large deviations in First Passage Percolation

Riddhipratim Basu[1]; Shirshendu Ganguly[2]; Allan Sly[3]
[1]ICTS-TIFR, Bangalore, India; [2]UC Berkeley, Berkeley, USA; [3]Princeton University, Princeton, USA

Limit theorem and large deviation principle for interacting Brownian motions

Insuk Seo
Seoul National University, Department of Mathematics, Seoul, Republic of Korea

On microscopic derivation of a multi-colored KPZ-Burgers SPDE

Cedric Bernardin[1]; Tadahisa Funaki[2]; Sunder Sethuraman[3]
[1]Universite de Nice, Nice, France; [2]Waseda University, Tokyo, Japan; [3]University of Arizona, Tucson, USA

15:40 - 17:20 IS13 LÉVY PROCESSES AND RELATED PROCESSES

Room: HA3
Chair: René Schilling

Fractal Dimension Properties of Lévy and Lévy-Type Processes

Yimin Xiao
Michigan State Univeristy, Statistics and Probability, East Lansing, USA

Asymptotic Analysis Of Multi-scale Levy Driven Stochastic Systems

Alexei Kulik
Institute Of Mathematics Of National Academy Of Science Of Ukraine, Theory of Stochastic Processes, Kyiv, Ukrain

From Lévy-type operators to Feller processes

Franziska Kühn
Université Toulouse III - Paul Sabatier, Institut de Mathématiques de Toulouse, Toulouse, France

15:40 - 17:20 IS30 ANALYSIS AND SIMULATION OF RARE EVENTS

Room: Scania
Chair: Henrik Hult

Sampling rare trajectories via sequential Monte Carlo in reverse time

Jere Koskela; Dario Spano; Paul Jenkins
University of Warwick, Coventry, UK

The infinite swapping algorithm: Properties and applications

Pierre Nyquist
Eindhoven University of Technology, Mathematics and Computer Science, Eindhoven, Netherlands

Minmax representation of viscosity solutions and rare-event simulation

Henrik Hult[1]; Boualem Djehiche[1]; Pierre Nyquist[2]
[1]KTH Royal Institute of Technology, Mathematics, Stockholm, Sweden; [2]TU Eindhoven, Mathematics, Eindhoven, Netherlands

15:40 - 17:20 IS35 SCALING LIMITS FOR STOCHASTIC NETWORK MODELS

Room: Pascal
Chair: Amber Puha
Organisers: Amber Puha and Sergey Foss

Value function approximation via Taylor expansions in dynamic programming

Anton Braverman[1]; Itai Gurvich[2]; Junfei Huang[3]
[1]Northwestern University, Kellogg School of Business, Evanston, USA; [2]Cornell University, School of ORIE and Cornell Tech, New York, USA; [3]Chinese University of Hong Kong, Hong Kong, Hong Kong SAR

Mixing Time and Structural Inference for Autoregressive Processes

R Srikant; Dimitris Katselis; Carolyn Beck
UIUC, Coordinated Science Lab, Urbana, USA

Some new results on the LLN limits of EDF queueing networks

Anup Biswas[1]; Rami Atar[2]; Haya Kaspi[3]; Kavita Ramanan[4]
[1]Indian Inst. of Science Education and Research, Mathematics, Pune, India; [2]Technion, Electrical Engg, Haifa, Israel; [3]Technion, Haifa, Israel; [4]Brown University, PROVIDENCE, USA

15:40 - 17:20 IS36 THRESHOLDS IN STOCHASTIC MODELS AND APPLICATIONS

Room: Valdemar
Chair: Fima Klebaner

Stochastically monotone Markov chains as reproduction models

Serik Sagitov
Chalmers, Mathematical Sciences, Gothenburg, Sweden

Thresholds in mixed noises

Pavel Chigansky[1]; Marina Kleptsyna[2]; Marushkevych Dmytro[2]
[1]The Hebrew University of Jerusalem, Statistics, Jerusalem, Israel; [2]Universite du Maine, Mathematics, Le Mans, France

Infinite-patch metapopulation models: branching, convergence and chaos

Philip Pollett
The University of Queensland, Mathematics, Brisbane, Australia

15:40 - 17:15 CS5 Stein's method: Optimal convergence rates for random discrete structures

Chair: Xiao Fang
Room: Palmstedt

On the asymptotic behaviour of the number of renewals via translated Poisson

Aihua Xia
The University of Melbourne, School of Mathematics and Statistics, Parkville, Australia

A Malliavin-Stein approach for multivariate approximations in Wasserstein distance

Lihu Xu[1]; Xiao Fang[2]; Qi-Man Shao[2]
[1]University of Macau, Mathematics, Macau, Macau; [2]Chinese University of Hong Kong, Mathematics, Hong Kong, Hong Kong SAR

Cramér-type moderate deviations for unbounded exchangeable pairs

Zhuosong Zhang
University of Melbourne, School of Mathematics and Statistics, Melbourne, Australia

Limit Theorems With Rate Of Convergence Under Sublinear Expectations

Xiao Fang[1]; Shige Peng[2]; Qi-Man Shao[1]; Yongsheng Song[3]
[1]The Chinese University Of Hong Kong, Statistics, Hong Kong, Hong Kong SAR; [2]Shandong University, Shandong, China; [3]Chinese Academy Of Sciences, Beijing, China

15:40 - 17:15 CS13 Stochastic processes with strong interactions

Room: Ascom
Chair: Stanislav Volkov

Impatient random walk

Janos Englander[1]; Stanislav Volkov[2]
[1]U of Colorado, MATH, Boulder, USA; [2]Lund University, Centre for Mathematical Sciences, Lund, Sweden

Localisation in a growth model with graph based interaction

Vadim Shcherbakov
Royal Holloway University of London, Mathematics, Egham, UK

Border aggregation model

Debleena Thacker[1]; Stanislav Volkov[2]
[1]Uppsala University, Mathematics, Uppsala, Sweden; [2]Lund University, Mathematical Sciences, Lund, Sweden

Jante's law process

Stanislav Volkov[1]; Philip Kennerberg[2]
[1]Lund University, Lund, Sweden; [2]Lund University, Sölvegatan 18, Lund, Sweden

15:40 - 17:15 CS18 Some aspects of evolution SPDEs

Room: Gustaf Dalen
Chair: Marta Sanz-Solé

Path properties of the solution to the stochastic heat equation with Lévy noise

Carsten Chong[1]; Robert Dalang[2]; Thomas Humeau[2]
[1]École Polytechnique Fédérale de Lausanne, Mathematics, Lausanne, Switzerland; [2]École Polytechnique Fédérale de Lausanne, Lausanne, Switzerland

Random initial conditions for semi-linear PDEs

Marco Romito[1]; Dirk Blömker[2]; Giuseppe Cannizzaro[3]
[1]Università di Pisa, Dipartimento di Matematica, Pisa, Italy; [2]Augsburg University, Institut für Mathematik, Augsburg, Germany; [3]Imperial College, Department of Mathematics, London, UK

Long time behavior of the Gross-Pitaevskii equation at positive temperature

Anne De Bouard[1]; Arnaud Debussche[2]; Reika Fukuizumi[3]
[1]CNRS/Ecole Polytechnique, CMAP, Palaiseau, France; [2]ENS Rennes, Mathematics, Rennes, France; [3]Tohoku University, Graduate School of Information Sciences, Sendai, Japan

Global solutions to stochastic heat equations with super-linear drift and multiplicative noise

Robert Dalang[1]; Davar Khoshnevisan[2]; Tusheng Zhang[3]
[1]Ecole Polytechnique Fédérale de Lausanne, Institut de mathématiques, Lausanne, Switzerland; [2]The University of Utah, Department of Mathematics, Salt Lake City, USA; [3]The University of Manchester, School of Mathematics, Manchester, UK

15:40 - 17:15 CS52 Excursions and geometry of random fields

Room: Ledningsrummet
Chair: Erik Broman

Integral geometry, skew-t random fields and roughness of total hip implants worn surfaces

Ola Ahmad[1]; Jean-Charles Pinoli[1]; Jean Geringer[2]; Frederic Farizon[3]; Bertrand Boyer[3]; Yann Gavet[1]
[1]Mines Saint-Etienne, Univ Lyon, LGF CNRS 5307, Saint-Etienne, France; [2]Mines Saint-Etienne, Univ Lyon, INSERM U1059 Sainbiose, Saint-Etienne, France; [3]Univ Lyon, INSERM U1059 Sainbiose, Saint-Etienne, France

Betti Numbers of Gaussian excursions in the sparse regime

Gugan Chandrashekhar Mallika Thoppe[1]; Sunder Ram Krishnan[2]
[1]Duke University, Statistical Science, Durham, USA; [2]Technion - Israel Institute of Technology, Electrical Engineering, Haifa, Israel

Non-central limit theorems for excursion sets of subordinated Gaussian random fields

Vitalii Makogin
Ulm University, Institute of Stochastics, Ulm, Germany

Approximate distribution and mean of maximum for a sequence of Gaussian fields

Oleg Seleznjev[1]; Enkelejd Hashorva[2]; Zhongquan Tan[3]
[1]Umeå University, Mathematics and Mathematical Statistics Institute, Umeå, Sweden; [2]University of Lausanne, Actuarial Science Department, Lausanne, Switzerland; [3]Jiaxing University, College of Math., Physics and Inform. Engineering, Jiaxing, Peoples Republic China

15:40 - 17:15 CS53 Point processes and interactions

Room: MVF21
Chair: Günter Last

Concentration inequalities for Poisson point processes with application to adaptive estimation

Martin Kroll
ENSAE-ParisTech CREST, Palaiseau, France

Dynamic Spatial Matching of Red and Blue Points

Mayank Manjrekar; Francois Baccelli
University of Texas at Austin, Mathematics, Austin, USA

Spatial Propagation of Chaos and Uniform Quantization

Julien Chevallier[1]; Aline Duarte[2]; Eva Locherbach[3]; Guilherme Ost[2]
[1]Université Grenoble Alpes, Saint Martin d'Hères, France; [2]University of Sao Polo, Sao Polo, Brazil; [3]Universite de Cergy Pontoise, Cergy-Pontoise, Franc

Central Limit Theorems For Hyperplane Processes Generated By Brillinger-mixing Point Processes

Lothar Heinrich
Institute Of Mathematics, University of Augsburg, Augsburg, Germany

15:40 - 17:15 CS54 Coalescent and random walks

Room: MVF23
Chair: Martin Möhle

Convergence of blanket times for sequences of random walks on critical random graphs

George Andriopoulos
University of Warwick, Mathematics, Coventry, UK

Exact Limits Of Inference In Coalescent Models

Julia Palacios[1]; James Johndrow[2]
[1]Stanford University, Statistics, Stanford, USA; [2]Stanford University, Statistics, Palo Alto, USA

An application of the coalescence problem to branching random walks

Jyy-I Hong[1]; Krishna B. Athreya[2]
[1]National Sun Yat-sen University, Applied Mathematics, Kaohsiung, Taiwan; [2]Iowa State University, Mathematics, Ames, USA

The collision spectrum of Lambda-coalescents

Martin Möhle
University of Tübingen, Mathematical Institute, Tübingen, Germany

15:40 - 17:15 CS55 S(P)DEs: Approximations and Inference

Room: Catella
Chair: Charles-Edouard Bréhier

Interface approximation for stochastic Stefan-type problems

Marvin Mueller
ETH Zurich, Zurich, Switzerland

Non-asymptotic bounds for the Unadjusted Langevin Algorithm without log-concavity

Mateusz Majka[1]; Aleksandar Mijatović[1]; Łukasz Szpruch[2]
[1]King's College London, Department of Mathematics, London, UK; [2]University of Edinburgh, School of Mathematics, Edinburgh, UK

A-Posteriori error estimate for a numerical method based on an exponential scheme

Minoo Kamrani[1]; Dirk Blömker[2]
[1]Razi university, Mathematics, Kermanshah, Iran; [2]Institut für Mathematik, Universit\"at Augsburg, Augsburg, Germany, Mathematics, Augsburg, Germany

Inference via Bayesian synthetic likelihoods for a mixed-effects SDE model of tumor growth

Umberto Picchini[1]; Julie Lyng Forman[2]
[1]Chalmers and Gothenburg University, Department of Mathematical Sciences, Göteborg, Sweden; [2]University of Copenhagen, Section of Biostatistics, Copenhagen, Denmark

19:00 - 23:00 Conference Dinner at Kajskjul 8

Friday 15 of June 2018

08:30 - 12:10 Registration open

Room: Entrance

09:00 - 09:50 Plenary session

Room: RunAn
Chair: Lea Popovic

09:00 Random growth models

Kurt Johansson
KTH Royal Institute of Technology, Mathematics, Stockholm, Sweden

09:50 - 10:20 Coffee break

10:20 - 12:10 Plenary session

Room: RunAn
Chair: Amandine Veber

10:20 Symmetric exclusion in contact with stochastic reservoirs

Patricia Gonçalves[1]; Cedric Bernardin[2]; Byron Jimenez-Oviedo[3]
[1]IST, Mathematics, Lisbon, Portugal; [2]University of Nice, Mathematics, Nice, France; [3]National University of Costa Rica, Mathematics, Heredia, Costa Rica

11:20 DOOB LECTURE: Mixing times for random walks on dynamical percolation

Jeffrey Steif
Chalmers University of Technology, Mathematics, Göteborg, Sweden

Poster presentations

There will be two poster mingle lunch sessions on Tuesday 12th and Thursday 14th of June from 12:10-13:30 in the main lobby.

1. Continuum random tree, as the scaling limit for a river delta : a Brownian web approach

Kumarjit Saha
Ashoka University, Mathematics, Sonipat, Haryana, India

2. A new multifractional process with random exponent

Julien Hamonier[1]; Antoine Ayache[2]; Céline Esser[3]
[1]University of Lille, Faculty of pharmacy, Lille, France; [2]University of Lille, UMR 8524 - Laboratoire Paul Painlevé, Lille, France; [3]Université de Liège, Institut de Mathématique, Liège, Belgium

3. Stochastic differential equations for the electromagnetic field scattered by the sea surface

Clément Roussel; Arnaud Coatanhay; Alexandre Baussard
ENSTA Bretagne / Lab-STICC UMR CNRS 6285, 2 rue François Verny, Brest, France

4. Normal approximation of occupancy processes using Stein's method

Liam Hodgkinson; Ross Mcvinish; Philip Pollett
The University of Queensland, School of Mathematics and Physics, St Lucia, Australia

5. Local time-space calculus

Daniel Wilson
University of Manchester, School of Mathematics, Manchester, UK

6. Boundary effects in competition processes

Vadim Shcherbakov
Royal Holloway University of London, Mathematics, Egham, UK

7. A thrice randomised ergodic algorithm for a multiple access system with a partial binary feedback

Mikhail Chebunin
Sobolev Institute of Mathematics of SB RAS and Novosibirsk State University, Novosibirsk, Russia

8. Exact Coupling of Random Walks on Polish Groups

James Murphy
The University of Texas at Austin, Mathematics, Austin, USA

9. Weak convergence of the solution to the stochastic heat equation driven by a pure jump Lévy noise

Thomas Delerue[1]; Carsten Chong[2]
[1]Technical University of Munich/ Chair of Mathematical Statistics, Garching bei München, Germany; [2]École Polytechnique Fédérale de Lausanne/ Institut de mathématiques, Lausanne, Switzerland

10. A dual process for the coupled Wright-Fisher diffusion

Martina Favero; Hult Henrik; Timo Koski
KTH, Mathematics, Stockholm, Sweden

11. The absence of diffusion in the South African short rate

Gerrit Grobler
North-West University, Statistics, Potchefstroom, South Africa

12. A Novel Computational Method to Distinguish Brownian and non-Brownian Trajectories

Janos Palhalmi
East West Technologies Ltd., Budapest, Hungary

13. Frequency-based Anomaly Detection via Multi-output Log Gaussian Cox Process

Joonho Bae; Seunghoon Lee; Jinkyoo Park
KAIST, Daejeon, Republic of Korea

14. Biased consensus games

David Kohan Marzagão
King's College London, Informatics, London, UK

15. Coexistence within a random growth model with competition

Shane Turnbull; Amanda Turner
Lancaster University, Mathematics and Statistics, Lancaster, UK

16. Stochastic DE modelling of levodopa concentration in patients with Parkinson's disease

Murshid Saqlain; Moudud Alam; Daniel Brandt; Lars Rönnegård; Jerker Westin
Dalarna University, Falun, Sweden

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Jagers, Peter
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Kuwada, Kazumasa
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L

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Lecué, Guillaume
Ledoux, Michel
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Lee, Seunghoon
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Liang, Qizhu
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Lubetzky, Eyal
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Lyons, Terry

M

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Nachmias, Asaf
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Neuenkirch, Andreas
NGO HOANG, Long
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Nicolaescu, Liviu
Nielsen, Mikkel Slot
Nourdin, Ivan
Nualart, David
Nyquist, Pierre

O

Oates, Chris
Obloj, Jan
Øksendal, Bernt
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Ortgiese, Marcel
Ortiz-Latorre, Salvador
Ortmann, Janosch
Ost, Guilherme
Ottmar, Cronie
Otto, Felix
Ouyang, Cheng

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Song, Yun
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Wu, Zhen

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Go to the conference website's program database to search for for current information about the authors and their speeches.

https://bit.ly/2kB8Jt9
Use the QR-code :

Practical information

Gothenburg

To make the most out of your visit to Gothenburg, the website www.goteborg.com or the app “Gothenburg” is very informative and useful.

Registration

The Conference Registration desk is located in the main entrance and will be open from 08:00 on Monday morning and after that during the conference hours.

Location

Chalmers Conference Centre, Chalmersplatsen 1

Badges

Please collect your badge onsite when you arrive to the conference. The delegate badges must be worn at all times to gain access to the conference sessions and this is your ticket for social events and excursions.

Wardrobe

There will be a manned wardrobe on the Monday and Friday in the main venue.

Wifi

Eduroam is available all over the Chalmers Campus

https://www.eduroam.org/

If you cannot access the Internet via Eduroam please collect a password for the Nomad wifi. This wifi will work in the main building “Kårhuset” and Chalmers Conference Centre. Please note that the password is valid for one device only. The password is valid during the whole conference.

Nomad login:
https://login.nomad.chalmers.se

Coffee

Morning and afternoon coffee is included in the conference fee for Monday, Tuesday and Thursday and morning coffee is included on Wednesday and Friday. Coffees will be served in the main conference venue.

Lunches

Monday lunch is included in the conference fee, it will be a seated lunch at one of the restaurants located close to the venue. On Monday morning when registering you get a voucher and this will tell you which restaurant you will have your lunch at.

We organise two poster sessions on Tuesday and Thursday (with the same posters) in the form of a mingle lunch with food served on a portable tray so that you could not only enjoy the posters, but savour Swedish food at the same time. The lunches will be served in the main venue and is included in the conference fee.

Lunches on Wednesday and Friday is up to you to decide where to eat and is not included in the conference fee. You can find some suggestions under “Lunch restaurants”.

Lunch restaurants

There are a number of restaurants located on the campus area. Below you can find some suggestions. Please look at the map for locations. For the Monday lunch you will have received a lunch ticket indicating which restaurant you shall go to. Please see the map including the restaurant on the back cover of this booklet.

Kårrestaurangen – Kårhuset in main conference building

Address: Chalmersplatsen 1

Kårrestaurangen is located on the campus and is Chalmers biggest restaurant that offers a wide range of dishes, such as a meat, fish or a vegetarian dish, Soup of the week and Salad of the week.

Wijkanders

Address: Vera Sandbergs allé 5B

Wijkander's lunch concept is a modern and attractive form of "tray lunch" in a more luxurious standard where they serve the guests the food at the table. The kitchen is inspired mainly by the Swedish classic cuisine with influences from France and parts of Europe.

OOTO

Address: Sven Hultins plats 1-2

OOTO always serves a vegetarian option, a fish dish and a meat dish. The restaurant serves first class lunches made from local, fairtrade and organic produce.

Einstein, Butler Catering

Address: Sven Hultins gata 9

Lunch restaurant located at the Chalmers campus area.

Conference rooms

The conference rooms are located in five different buildings at the Chalmers Campus. Please see the map on the back cover of the booklet.

The app "Chalmers Map" will help you to find your way around the campus.

Plenary talks, coffee and poster-lunches will be held in main building - Chalmers Conference Center.

Room: Runan, Palmstedt, Scania, Ledningsrummet, Valdemar, Ascom and Catella

Chalmers Conference Centre buildning.
Street name: Chalmersplatsen 1

Gustaf Dahlénsalen

Gustaf Dalénsalen building
Street name: Chalmers Tvärgata 5

Room: MVF21, MVF23, MVF26 and MVF31

Physics (Fysik) building
Street name: Skeppsgränd 3

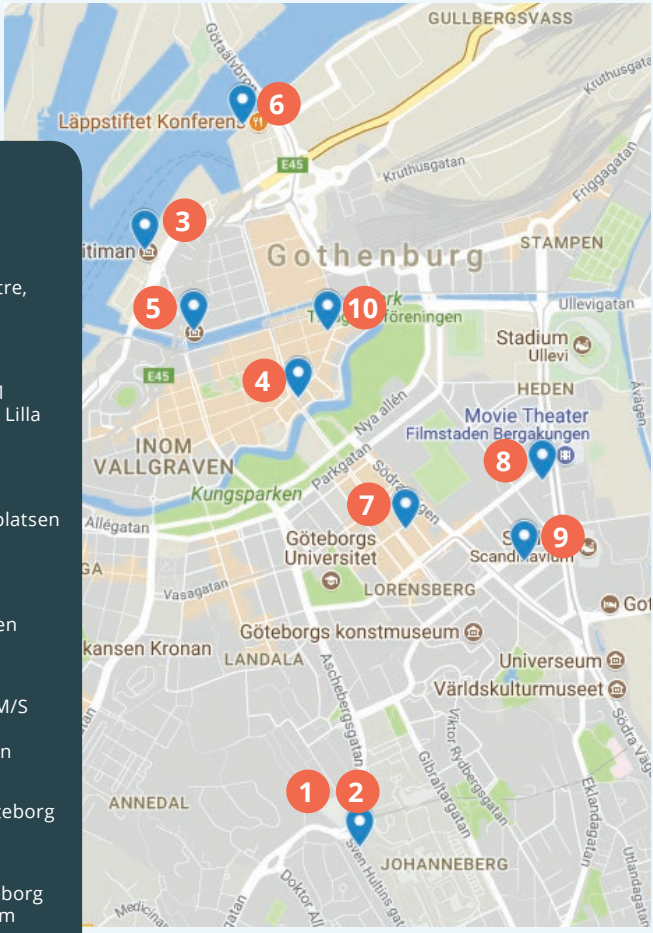
Room: Pascal and MVL14

Mathematical Sciences, MV building
Street name - Hörsalsvägen 1

Room: HA3 and HB1

Hörsalar HA building
Street name: Hörsalsvägen 4

Map locating venue, social events & hotels



1. **Chalmers Conference Centre**
   Address: Chalmersplatsen 1
   Closest tram/bus stop: Chalmers
2. **Welcome Reception**
   Address: Chalmers Conference Centre, Chalmersplatsen 1
   Closest tram/bus stop: Chalmers
3. **Conference Dinner**
   Address: Kajskjul 8, Packhuskajen 11
   Closest tram/bus stop: Stenpiren or Lilla Bommen
4. **The Paddan Tour**
   Address: Kungsportsplatsen
   Closest bus/tram stop: Kungsportsplatsen
5. **Museum of Gothenburg**
   Address: Göteborgs Stadsmuseum, Norra Hamngatan 12
   Closest bus/tram stop: Brunnsparken or Domkyrkan
6. **Swedish West Coast Evening**
   Address: Lilla Bommens torg, boat M/S Carl Michael Bellman
   Closest bus/tram stop: Lilla Bommen
7. **Hotel Scandic Rubinen**
   Address: Kungsportsavenyn 24, Göteborg
   Closest bus/tram stop: Valand
8. **Hotel Scandic Opalen**
   Address: Engelbrektsgatan 73, Göteborg
   Closest bus/tram stop: Scandinavium
9. **Hotel Lorensberg**
   Address: Berzeliigatan 15, Göteborg
   Closest bus/tram stop: Berzeliigatan
10. **STF Göteborg CITY**
    Address: Drottninggatan 63-65, Göteborg
    Closest bus/tram stop: Brunnsparken or Kungsportsplatsen

Social Events & Excursions

Welcome Reception

The welcome reception is hosted by the City of Gothenburg.

Date: Monday 11 June

Time: 17:30-19:00

Place: Chalmers, Chalmersplatsen 1

Closest bus/tram stop: Chalmers

City of Gothenburg

Conference Dinner

Date: Thursday 14 June

Time: 19:00-23:00

Place: Kajskjul 8, Packhuskajen 11

Closest tram/bus stop: Stenpiren or Lilla Bommen

The Paddan Tour

Date: Wednesday 13 June

Time: 14.30-15.30

Place: Kungsportsplatsen

Closest bus/tram stop: Kungsportsplatsen

Museum of Gothenburg

Date: Wednesday 13 June

Time: 16:15-17.15

Place: Museum of Gothenburg (Göteborgs Stadsmuseum), Norra Hamngatan 12

Closest bus/tram stop: Brunnsparken or Domkyrkan

If you are attending the Swedish West Coast Tour there is a 10-minute walk from the museum to “Lilla Bommen” where the boat is departing from.

Swedish West Coast Evening

Date: Wednesday 13 June

Time: 18:00-21:00

Place: Lilla Bommens torg, boat M/S Carl Michael Bellman

Closest bus/tram stop: Lilla Bommen

Please note that the restaurant at the boat is cash free and only creditcard payment is accepted.

Travel information

Please note that no cash is accepted at buses or trams. Credit card is accepted as payment method on trams and the airportbus. For buses you need to pre-buy you ticket in a convenience store.

Gothenburg Landvetter Airport

Gothenburg Landvetter Airport is conveniently located close to the center. For more travel information visit www.goteborg.com

Airport buses – Flygbussarna

It takes 30 minutes to travel between the airport called Landvetter and the city center, the bus stop by central station is called "Nils Ericson terminalen (Göteborg C)". Tickets costs SEK 95 single way and SEK 185 return, no cash accepted on the bus only credit cards. For information and timetable please visit www.flygbussarna.se

Airport Taxi

Costs approximately SEK 420 to/from Landvetter Airport. Ask for a fixed price.

The driver should have a taxi ID card clearly displayed in the vehicle. Service is included in the taximeter price. Avoid unlicensed taxis.

We recommend:

Taxi Göteborg: +46 (0)31 650 00

Taxi Kurir: +46 (0)31 27 27 27

Train

SJ Swedish railways: www.sj.se

MTR Express: www.mtrexpress.se

Transportation to the Venue Campus Johanneberg

Address: Chalmersplatsen 1, Gothenburg

Closest bus/tram stop: Chalmers

Getting here by tram or by bus: The following buses are operating Chalmers: 16, 55, 58, 158 and 753. In addition, the trams 6, 7, 8 10 and 13 are operating Chalmers.

By car: Please consult a map and/or GPS for the best alternatives for reaching your destination on campus by car.

Arriving in Gothenburg by train: Exit the train at the central station/the Nils Ericson terminal. Take bus 16, destination Högsbohöjd, from the stop Nordstan, just outside the terminal. From Drottningstorget, also just outside the central station, you can take tram 13, heading "Sahlgrenska", to Chalmers. From Brunnsparken, approximately 500 meters from the central station there are additional tram lines that will take you to Chalmers. Please visit Västtrafik for details.

Local Transportation and tickets

For travel information and travel planner download the app "To Go" or visit the website: www.vasttrafik.se

You can buy a day card or 3 day card ticket in most convenience stores such as Pressbyrån, 7-eleven etc.

You can pay with credit card on the trams but not on the bus (then you have to buy a ticket in advance).

Please note that no cash are accepted on buses or trams.

Göteborg City Card

Göteborg City Card gives you free admission to lots of entertainment, sights, excursion, Liseberg amusement park (opposite the conference venue) and many museums. Parking and travel with trams, buses and boats are included. You'll also get shopping booklets with discounts in selected stores. Maximise your stay in Gothenburg. The card is valid for 24, 48 or 72 hours.

More information:
www.goteborg.com/citycard

Bike rental: Styr & Ställ

Gothenburg is a bike friendly city. Throughout the city you will find bike stands with rental bikes. For only SEK 75 you can rent a bicycle as often as you wish. The first half hour of each journey is always free, regardless of the number of journeys per day. Short time visitors can choose the 3-Day Pass, which can be purchased from any of the credit card terminals for just SEK 25. It is also included in the Göteborg City Card.

More information:
www.goteborgbikes.se

entropy

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Editor-in-Chief

Prof. Dr. Kevin H. Knuth
Department of Physics and Department of Informatics, University at Albany, Albany, NY 12222, USA

Message from the Editor-in-Chief

An The concept of entropy is traditionally a quantity in physics that has to do with temperature. However, it is now clear that entropy is deeply related to information theory and the process of inference. As such, entropic techniques have found broad application in the sciences.

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Notes

Map of Conference rooms and Restaurants