Stochastic Analysis and its Applications
Będlewo 29.05-3.06.2017

Program

Monday, May 29th

9.00-9.20 Opening of the Conference (Ł. Stettner, P. De Brouwer)
9.20-10.05 Francesco Russo, BSDEs, cadlag martingale problems and Follmer - Schweizer decomposition
10.15-11.00 Andrzej Rozkosz, The valuation of American options in multidimensional exponential Levy model,
11.00-11.30 Coffee break
11.30-12.15 Miklos Rasonyi, New techniques for optimal investment in markets with frictions,
12.20-13.00 Marcin Pitera, Long run risk sensitive portfolio optimisation,

15-15.45 Phillipe De Brouwer, Maslowian Portfolio Theory,
16.00-16.40 Łukasz Stettner, Portfolio optimization with general bid and ask prices,
16.50-17.30 Dariusz Zawisza, General solution to the stochastic control on the half line with some optimal consumption and dividend applications,

Tuesday, May 30th

9.00-9.45 Hideo Nagai, Large deviation control arising from downside risk minimization against a benchmark,
10.00-10.45 Jerzy Zabczyk, Markovian Models for Bond Prices,
10.45-11.15 Coffee break
11.15-12.00 George Yin, Switching Diffusions,
12.15-13.00 Frank Seifried, Lifetime Investment and Consumption with Recursive Preferences and Small Transaction Costs,

15.00-15.45 Peter Imkeller, Reflected BSDE with irregular obstacles and optimal stopping,
16.00-16.30 Mateusz Topolewski, Systems of reflected BSDEs with oblique reflection,
16.45-17.15 Jan Palczewski, Regress Later Monte Carlo for Optimal Control of Markov Chains,
17.30-18.00 Mariusz Niewęgłowski, Consistency and structured dependence of the Hawkes processes,

Wednesday, May 31st
9.00-9.45 Bogusław Zegarliński, Smoothing and ergodicity of dissipative dynamics of large interacting systems,
10.00-10.45 Christian Oliveira, Regularization by noise in (2x2) hyperbolic systems of conservation laws,
10.45-11.15 Coffee break
11.15-11.45 Marielle Simon, Hydrodynamic limits for chains of oscillators and Wigner distributions,
12.00 Lunch
13.00 Excursion to Poznań
19.30 Bonfire and grill supper

Thursday, June 1st
9.00-9.45 Bruno Bouchard, Stochastic invariance of closed sets with non - Lipschitz coefficients,
10.00-10.45 Tyrone Duncan, Some Risk Sensitive Linear - Exponential - Quadratic Stochastic Differential Game,
10.45-11.15 Coffee break
11.15-12.00 Bożenna Pasik Duncan, Some Linear - Quadratic Control Problems for Bilinear Evolution Equations Driven by Gauss - Volterra Processes,
12.15-13.00 Bohdan Maslowski, Regularity and large-time behaviour of linear SPDEs driven by Volterra processes,

15.00-15.45 Alexiei Novikov, Anomalous diffusion of tracer particles in fast cellular flows,
16.00-16.45 Stefano Olla, Thermal boundaries in kinetic and hydrodynamic limits,
16.55-17.40 Markus Riedle, Ornstein-Uhlenbeck processes driven by cylindrical Levy proces,
17.45-18.15 Giada Basile, A gradient flow approach for linear Boltzmann equations

19.00 Conference Dinner

Friday, June 2nd
9.00-9.45 Andrzej Swiech, Aleksandrov-Bakelman-Pucci maximum principle for a class of uniformly elliptic and parabolic Hamilton-Jacobi-Bellman integro-PDE

10.00-10.45 Tomasz Klimsiak, Probabilistic approach to semilinear equations with Dirichlet operator and Borel measure,
10.45-11.15 Coffee break
11.15-12.00 Tomasz Komorowski, The SPDE limit for the random Schrodinger equation: The average wave function,
12.15-13.00 Rafał Łochowski, Stochastic analysis without probability - some recent developments,

15.00-15.45 Zdzisław Brzeźniak, Weak Solutions of a Stochastic Landau - Lifshitz - Gilbert Equation Driven by Pure Jump Noise,
16.00-16.45 Alexandre Borichev, A random particle system and nonentropy solutions of the Burgers equation on the circle,
17.00-17.30 Kim Ngan Le, Existence of a unique solution and invariant measures for the stochastic Landau - Lifshitz - Bloch equation,

Saturday, June 3rd
9.00-9.45 Enrico Priola, Parabolic estimates and Poisson process,
9.50-10.35 Jacek Jakubowski, Applications of functionals of Brownian motion,
10.40-11.10 Kamil Świątek, Stochastic inclusions driven by two-parameter martingales,
11.45 Lunch