

Archive:

Workshop & Topical Week on Stochastic Analysis and Related Topics 2008

September 2008 TU Dresden

From September 4 (Thu)- October 9 (Thu) the stochastics group at the TU Dresden hosts a topical month on stochastic processes and related topics.

Next to a variety of informal activities there will be a minicourse aimed at graduate and PhD students as well as postdocs and early-stage researchers on

- Records
(C. M. Goldie, University of Sussex at Brighton, UK)

Organizer:

René SCHILLING (TU Dresden)

Visitors and Activities

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Stochastic Analysis and Related Topics

September 2008 TU Dresden

TECHNISCHE
UNIVERSITÄT
DRESDEN

Guests	From September 4 (Thu)- October 9 (Thu) the stochastics group at the TU Dresden hosts a topical month on stochastic processes and related topics.
Local People	
Activities	Next to a variety of informal activities there will be a minicourse aimed at graduate and PhD students as well as postdocs and early-stage researchers on
Talks	
Getting there	<ul style="list-style-type: none"> • Records (C. M. Goldie, University of Sussex at Brighton, UK)
Campus map	
Contact	If you are interested to join, please contact us. There are no fees; unfortunately, we cannot offer financial support either.
Organiser	All activities will take place in the Fachbereich Mathematik, Willersbau, Zellescher Weg 12-14, 01069 Dresden (see the getting there link)

Activities & Talks		
Date	Venue	Event
Wed 10/Sep	Wil C 202 10:30-12:00	C. Yuan: Stochastic differential delay equations under non-linear growth conditions: existence and uniqueness
Thu 11/Sep	Wil C 202 10:30-12:00	C. Yuan: Stochastic differential delay equations under non-linear growth conditions: numerical approximation
Fri 12/Sep	Wil C 202 10:30-12:00	Y. Ishikawa: Composition with distributions of Wiener-Poisson Variables
Mon 15/Sep	Wil C 202 14:00-15:30	Y. Ishikawa: Asymptotic expansions of Wiener-Poisson Variables
Tue 16/Sep	Wil C 202 10:30-12:00	B. Böttcher: Approximation of Feller processes and Feller evolutions
Wed 17/Sep	Wil C 202 10:30-12:00	Y. Ishikawa: Optimal consumption control problem associated with jump-diffusion processes
Mon 22/Sep	Wil C 202 11:00-12:00	A. Schnurr: Transformed process and transformed symbols

Tue 23/Sep	Wil C 202 10:20-12:00	C. Yuan: Stability of SDEs with Markovian switching
Mon 6/Oct	Wil C 202 10:30-12:00	C.M. Goldie: Records 1: Record values
Tue 7/Oct	Wil C 202 10:30-12:00	C.M. Goldie: Records 2: Record times
Wed 8/Oct	Wil C 202 10:30-12:00	C.M. Goldie: Records 3: Limits
Thu 9/Oct	Wil C 202 10:30-12:00	C.M. Goldie: Records 4: Extensions

Visitors		
Name	Arrival	Departure
C. Goldie, Sussex University UK	Sep 3	Oct 9
Y. Ishikawa, University of Ehime, Matsuyama, Japan	Sep 11	Sep 21
Thu Van Nguyen, International University, Ho-Chi-Min City, Vietnam	Jul 15	Sep 15
C. Yuan (Swansea, UK)	Sep 3	Sep 25

Local People	
Name	e-mail
	add "tu-dresden.de" behind the "@" below
B. Böttcher	bjoern.boettcher@
F. Lindner	felix.lindner@
R. Schilling	rene.schilling@
A. Schnurr	alexander.schnurr@

- Guests
- Local People
- Activities
- Talks
- Getting there
- Campus map
- Contact
- Organiser

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