

Archive:

Fourth Symposium on Lévy Processes: Theory and Applications at the Manchester Institute for Mathematical Sciences (MIMS) of Manchester University

Monday 10 January 2005 to Friday 14 January 2005

Following the meetings at the Institut H. Poincaré in Paris (2003, 3rd Conference) and MaPhySto in Aarhus (2002, 1999 1st and 2nd Conference) MIMS will host the fourth meeting of this series.

The session on Friday 14 January will be in honour of S. James Taylor's 75th Birthday

Organizers:

Ron DONEY (Manchester), René SCHILLING (Marburg), Charles GOLDIE (Sussex),
Dave APPLEBAUM (Sheffield), Nick BINGHAM (Sheffield)

Location:

The meeting will take place in the Mathematics and Social Sciences Building, North Campus (former UMIST Maths Department).

Programme:

Time	Monday	Tuesday	Wednesday	Wednesday <i>Finance breakout</i>	Thursday	Thursday <i>Fractals breakout</i>	Friday
Venue	C 19	C 19	C 19	C 24	C 19	C 24	C 19
9:00-9:40	Bertoin	Jacob	Le Gall		Oksendal		Barlow
9:50-10:30	Alili	Bogdan	Duquesne		Mikosch		Evans
Coffee Break							
11:00-11:40	Chaumont	Chen	Maejima		Nualart		Marcus
11:50-12:30	Vigon	Song	Samorodnitsky		Schoutens		Xiao
	Lunch Break		Poster Reception		Poster Reception		Lunch Break
14:30-15:10	Fourati	Rosinski	Kumagai	14:30-15:00 Chan 15:00-15:30 Marquardt 15:30-16:00 Patie	Maller	Kassmann	Hu
15:20-16:00	Simon	Guan	Hambly		Lindner	Stos	Moerters
Tea Break							
16:30-17:10	Khoshnevisan	Picard	Liao	16:30-17:00 Pistorius 17:00-17:30 Winkel 17:30-18:00 Woerner	Kiesel	Uemura	Kyprianou
17:20-18:00	Mountford	Lytvynov	Cohen		Madan	Zähle	Perkins

WebSite (page 2)

Conference Booklet (page 3-22)

Fourth Symposium on Lévy Processes: Theory and Applications

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of Manchester University.

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Dave Applebaum (Sheffield), Nick Bingham (Sheffield)**

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S. James Taylor's 75th Birthday

The meeting will take place in the Mathematics and Social Sciences Building, North Campus (former UMIST Maths Department). [Click here for a map](#) (it is No. 21 in the top left quadrant of the map) .

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[Organizers](#)

This Meeting is supported by



MIMS
Manchester University



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IRIMA
University of Swansea

Fourth Symposium on Lévy Processes: Theory and Applications

Monday 10 January 2005 to Friday 14 January 2005

**Manchester Institute for Mathematical Sciences,
University of Manchester**

Organisers

Ron Doney René Schilling Charles Goldie

Dave Applebaum Nick Bingham

Useful Information

- **Conference Site** The conference will take place in the Maths and Social Science Building located on the North Campus. See the map in your conference folders how to get there. All the rooms used for the meeting are in the annex to this building, and will be signposted from the main entrance foyer. For people staying in Luther King House there will be a bus transfer to the Campus in the morning (see below).
The main programme will be in lecture theatre C 19, on the 1st floor of the annex, the afternoon breakout sessions on Finance (Wednesday) and Fractals (Thursday) will be in C 24, which is also on the 1st floor of the annex.
- **Lunch/Dinner** We do not provide lunchtime catering or dinner. Instead we have scheduled every day a 2hr lunch break from 12:30 – 14:30 which should be plenty of time for you to go out and eat. A short list of possible places for lunch and dinner is in your conference folder, but there are hundreds of restaurants in Manchester.
- **Conference Dinner** This will take place in the main restaurant of the Manchester Business School at 7.30 p.m. on Thursday Jan 13th.
- **Tea & Coffee Breaks** Tea and Coffee will be served twice daily at 10:30 and 16:00 in the Ground Floor (B) Foyer. It is free for all participants.
- **Computer/E-mail Access** Some computers will be available for the exclusive use of participants; see your folder for detailed instructions.
- **Poster Display and Poster Sessions** The room for poster display is C22. You will be able to set up your posters on Tuesday morning. On Wednesday and Thursday lunchtime, 13:30 – 14:30, there will be a Poster Reception in C22 with wine and nibbles to raise awareness of the 30 or so people who are presenting posters; (n.b. **lunch** will **NOT** be provided)
- **Additional Working Space** We have reserved a number of smaller rooms, B9 – B12, for you to use as work rooms, for discussions and individually organised talks. These are located on the ground floor of the annex.
- **Transportation for People in Luther King House (LKH)** Every morning at 8.30 a. m. there will be a coach departing from the main entrance of LKH to bring you to the conference site. Please note that there will be **no organised** bus transfer in the evening, but there are many buses which will take you close to LKH. Buses numbered 41, 42, 43, 141, 142 ... all go down Oxford Road and will take you there.

Timetable

Time	Monday	Tuesday	Wednesday	Wednesday <i>Finance Breakout</i>	Thursday	Thursday <i>Fractals Breakout</i>	Friday
Venue	C 19	C 19	C 19	C 24	C 19	C 24	C 19
9:00-9:40	Bertoin	Jacob	Le Gall		Oksendal		Barlow
9:50-10:30	Alili	Bogdan	Duquesne		Mikosch		Evans
Coffee Break (Ground Floor/B Foyer)							
11:00-11:40	Chaumont	Chen	Maejima		Nualart		Marcus
11:50-12:30	Vigon	Song	Samorodnitsky		Schoutens		Xiao
	Lunch Break		Lunch; from 13:30 Poster Reception (C22)		Lunch; from 13:30 Poster Reception (C22)		Lunch Break
14:30-15:10	Fourati	Rosinski	Kumagai	14:30-15:00 Chan 15:00-15:30 Marquardt 15:30-16:00 Patie	Maller	Kassmann	Hu
15:20-16:00	Simon	Guan	Hambly		Lindner	Stos	Moerters
Tea Break (Ground Floor/B Foyer)							
16:30-17:10	Khoshnevisan	Picard	Liao	14:30-15:00 Pistorius 15:00-15:30 Winkel 15:30-16:00 Woerner	Kiesel	Uemura	Kyprianou
17:20-18:00	Mountford	Lytvynov	Cohen		Madan	Zähle	Perkins
					Conference Dinner		

Talks by Speakers

Name	Title of Talk	Day	Time	Venue
Alili, L.	<i>On some functional transforms and the boundary crossing problem for Brownian motion</i>	Mon	9:50-10:30	C19
Barlow, M.	<i>Range and local time of Lévy processes</i>	Fri	9:00-9:40	C19
Bertoin, J.	<i>Applications of Lévy processes to random covering</i>	Mon	9:00-9:40	C19
Bogdan, K.	<i>Relative Fatou theorem for harmonic functions of isotropic stable Lévy processes</i>	Tue	9:50-10:30	C19
Chan, T.	<i>Smoothness of scale functions of spectrally one-sided Lévy processes.</i>	Wed	14:30-15:00	C24
Chaumont, L.	<i>Integral tests and law of the iterated logarithm for Markov self-similar processes</i>	Mon	11:00-11:40	C19
Chen, Z.-Q.	<i>Eigenvalues for subordinate processes in domains</i>	Tue	11:00-11:40	C19
Cohen, S.	<i>Small and large scale behaviour of the Poissonized telecom process</i>	Wed	17:20-18:00	C19
Duquesne, T.	<i>Probabilistic and fractal aspects of Lévy trees</i>	Wed	9:50-10:30	C19
Evans, S.N.	<i>Mutation-selection balance: an application of measure-valued Lévy processes to the biodemography of aging</i>	Fri	9:50-10:30	C19
Fourati, S.	<i>Krein theory applied to fluctuations of Lévy processes</i>	Mon	14:30-15:10	C19
Guan, Q. Y.	<i>Reflected stable-like processes</i>	Tue	15:20-16:00	C19
Hambly, B.	<i>Heavy tailed directed last passage percolation</i>	Wed	15:20-16:00	C19
Hu, X.	<i>Some local properties of Gaussian free field</i>	Fri	14:30-15:10	C19
Jacob, N.	<i>Topics on symbolic calculus for pseudo differential operators generating Lévy-type processes</i>	Tue	9:00-9:40	C19
Kassmann, M.	<i>Jump processes, harmonic functions and pointwise estimates</i>	Thu	14:30-15:10	C24
Khoshnevisan, D.	<i>Recent results on dynamical random walks</i>	Mon	16:30-17:10	C19
Kiesel, R.	<i>Fair valuation of insurance contracts</i>	Thu	16:30-17:10	C19
Kumagai, T.	<i>Heat kernel estimates for jump processes of mixed type on d-sets</i>	Wed	14:30-15:10	C19

Name	Title of Talk	Day	Time	Venue
Kyprianou, A.	<i>Overshoots and undershoots of Lévy processes</i>	Fri	16:30-17:10	C19
Le Gall, J.-F.	<i>Lévy trees and conditional trees</i>	Wed	9:00-9:40	C19
Liao, M.	<i>Lévy processes in symmetric spaces</i>	Wed	16:30-17:10	C19
Lindner, A.	<i>Stationarity of generalised Ornstein-Uhlenbeck processes</i>	Thu	15:20-16:00	C19
Lytvynov, E.	<i>Extended Fock space and Meixner-type Lévy processes</i>	Tue	17:20-18:00	C19
Madan, D.	<i>Multivariate Lévy processes in finance</i>	Thu	17:20-18:00	C19
Maejima, M.	<i>Some classes of infinitely divisible processes on $\mathbb{R}^d$ admitting stochastic integral representation</i>	Wed	11:00-11:40	C19
Maller, R. A.	<i>Generalized Ornstein-Uhlenbeck processes and the convergence of Lévy integrals</i>	Thu	14:30-15:10	C19
Marcus, M. B.	<i>Laws of the iterated Logarithm (LILs) for local times of Lévy processes under minimal smoothing conditions</i>	Fri	11:00-11:40	C19
Marquardt, T.	<i>Fractional Lévy processes</i>	Wed	15:00-15:30	C24
Mikosch, T.	<i>Regular variation, large deviations and ruin probabilities</i>	Thu	9:50-10:30	C19
Mörters, P.	<i>Tail asymptotics for Brownian intersection times</i>	Fri	15:20-16:00	C19
Mountford, T.	<i>Level sets for multiparameter Lévy processes</i>	Mon	17:20-18:00	C19
Nualart, D.	<i>Hedging and portfolio optimization in Lévy market models</i>	Thu	11:00-11:40	C19
Oksendal, B.	<i>Optimal consumption and portfolio for an insider in a market driven by Lévy processes</i>	Thu	9:00-9:40	C19
Patie, P.	<i>On the pricing of path dependent options on yields in the affine term structure model with jumps</i>	Wed	15:30-16:00	C24
Perkins, E.	<i>Uniqueness for degenerate SPDE's and SDE's</i>	Fri	17:20-18:00	C19
Picard, J.	<i>Excursions and stochastic integrals</i>	Tue	16:30-17:10	C19
Pistorius, M.	<i>On American options on a stochastic volatility model with jumps.</i>	Wed	16:30-17:00	C24
Rosinski, J.	<i>Tempered stable processes and their representation</i>	Tue	14:30-15:10	C19
Samorodnitsky, G.	<i>Ergodicity of stationary stable processes</i>	Wed	11:50-12:30	C19

Name	Title of Talk	Day	Time	Venue
Schoutens, W.	<i>A structural credit risk model driven by Lévy processes</i>	Thu	11:50-12:30	C19
Simon, T.	<i>On the absolute continuity of drifted Lévy processes</i>	Mon	15:20-16:00	C19
Song, R.	<i>Potential theory of subordinate Brownian motion</i>	Tue	11:50-12:30	C19
Stos, A.	<i>Stable processes on geometric structures</i>	Thu	15:20-16:00	C24
Uemura, T.	<i>On non-local symmetric Dirichlet forms on d-sets</i>	Thu	16:30-17:10	C24
Vigon, V.	<i>From Lévy to Markov</i>	Mon	11:50-12:30	C19
Winkel, M.	<i>Explicit Monroe embedding of Lévy processes and an application to the limit theory for multipower variation in financial econometrics</i>	Wed	17:00-17:30	C24
Woerner, J.	<i>Robust estimation in stochastic volatility models</i>	Wed	17:30-18:00	C24
Xiao, Y.	<i>Intersections of Lévy processes and Hausdorff dimension</i>	Fri	11:50-12:30	C19
Zähle, M.	<i>Diffusions on fractal d-sets as limits of stable-like jump processes</i>	Thu	17:20-18:00	C24

Talks by Day & Time

Monday, 10 January 2005			
Time	Speaker	Title of Talk	Venue
9:00-9:40	Bertoin	<i>Applications of Lévy processes to random covering</i>	C19
9:50-10:30	Alili	<i>On some functional transforms and the boundary crossing problem for Brownian motion</i>	C19
Coffee Break (Ground Floor/B Foyer)			
11:00-11:40	Chaumont	<i>Integral tests and law of the iterated logarithm for Markov self-similar processes</i>	C19
11:50-12:30	Vigon	<i>From Lévy to Markov</i>	C19
Lunch Break			
14:30-15:10	Fourati	<i>Krein theory applied to fluctuations of Lévy processes</i>	C19
15:20-16:00	Simon	<i>On the absolute continuity of drifted Lévy processes</i>	C19
Tea Break (Ground Floor/B Foyer)			
16:30-17:10	Khoshnevisan	<i>Recent results on dynamical random walks</i>	C19
17:20-18:00	Mountford	<i>Level sets for multiparameter Lévy processes</i>	C19

Tuesday, 11 January 2005			
Time	Speaker	Title of Talk	Venue
9:00-9:40	Jacob	<i>Topics on symbolic calculus for pseudo differential operators generating Lévy-type processes</i>	C19
9:50-10:30	Bogdan	<i>Relative Fatou theorem for harmonic functions of isotropic stable Lévy processes</i>	C19
Coffee Break (Ground Floor/B Foyer)			
11:00-11:40	Chen	<i>Eigenvalues for subordinate processes in domains</i>	C19
11:50-12:30	Song	<i>Potential theory of subordinate Brownian motion</i>	C19
Lunch Break			
14:30-15:10	Rosinski	<i>Tempered stable processes and their representation</i>	C19
15:20-16:00	Guan	<i>Reflected stable-like processes</i>	C19
Tea Break (Ground Floor/B Foyer)			
16:30-17:10	Picard	<i>Excursions and stochastic integrals</i>	C19
17:20-18:00	Lytvynov	<i>Extended Fock space and Meixner-type Lévy processes</i>	C19

Wednesday, 12 January 2005 – Main Programme

Time	Speaker	Title of Talk	Venue
9:00-9:40	Le Gall	<i>Lévy trees and conditional trees</i>	C19
9:50-10:30	Duquesne	<i>Probabilistic and fractal aspects of Lévy trees</i>	C19
Coffee Break (Ground Floor/B Foyer)			
11:00-11:40	Maejima	<i>Some classes of infinitely divisible processes on $\mathbb{R}^d$ admitting stochastic integral representation</i>	C19
11:50-12:30	Samorodnitsky	<i>Ergodicity of stationary stable processes</i>	C19
Lunch Break (Poster Reception 13:30-14:30 in C22)			
14:30-15:10	Kumagai	<i>Heat kernel estimates for jump processes of mixed type on d-sets</i>	C19
15:20-16:00	Hambly	<i>Heavy tailed directed last passage percolation</i>	C19
Tea Break (Ground Floor/B Foyer)			
16:30-17:10	Liao	<i>Lévy processes in symmetric spaces</i>	C19
17:20-18:00	Cohen	<i>Small and large scale behaviour of the Poissonized telecom process</i>	C19
Breakout Session on Finance			
14:30-15:00	Chan	<i>Smoothness of scale functions of spectrally one-sided Lévy processes</i>	C24
15:00-15:30	Marquardt	<i>Lévy processes in symmetric spaces</i>	C24
15:30-16:00	Patie	<i>On the pricing of path dependent options on yields in the affine term structure model with jumps</i>	C24
Tea Break (Ground Floor/B Foyer)			
16:30-17:00	Pistorius	<i>On American options on a stochastic volatility model with jumps</i>	C24
17:00-17:30	Winkel	<i>Explicit Monroe embedding of Lévy processes and an application to the limit theory for multipower variation in financial econometrics</i>	C24
17:30-18:00	Woerner	<i>Robust estimation in stochastic volatility models</i>	C24

Thursday, 13 January 2005 – Main Programme			
Time	Speaker	Title of Talk	Venue
9:00-9:40	Oksendal	<i>Optimal consumption and portfolio for an insider in a market driven by Lévy processes</i>	C19
9:50-10:30	Mikosch	<i>Regular variation, large deviations and ruin probabilities</i>	C19
Coffee Break (Ground Floor/B foyer)			
11:00-11:40	Nualart	<i>Hedging and portfolio optimization in Lévy market models</i>	C19
11:50-12:30	Schoutens	<i>A structural credit risk model driven by Lévy processes</i>	C19
Lunch Break (Poster Reception 13:30-14:30 in C22)			
14:30-15:10	Maller	<i>Generalized Ornstein-Uhlenbeck processes and the convergence of Lévy integrals</i>	C19
15:20-16:00	Lindner	<i>Stationarity of generalised Ornstein-Uhlenbeck processes</i>	C19
Tea Break (Ground Floor/B Foyer)			
16:30-17:10	Kiesel	<i>Fair valuation of insurance contracts</i>	C19
17:20-18:00	Madan	<i>Multivariate Lévy processes in finance</i>	C19
Breakout Session on Fractals			
14:30-15:10	Kassmann	<i>Jump processes, harmonic functions and pointwise estimates</i>	C24
15:20-16:00	Stos	<i>Stable processes on geometric structures</i>	C24
Tea Break (Ground Floor/B Foyer)			
16:30-17:10	Uemura	<i>On non-local symmetric Dirichlet forms on d-sets</i>	C24
17:20-18:00	Zähle	<i>Diffusions on fractal d-sets as limits of stable-like jump processes</i>	C24
Conference Dinner (19:30 in Manchester Business School)			

Friday, 14 January 2005

Time	Speaker	Title of Talk	Venue
9:00-9:40	Barlow	<i>Range and local time of Lévy processes</i>	C19
9:50-10:30	Evans	<i>Mutation-selection balance: an application of measure-valued Lévy processes to the biodemography of aging</i>	C19
Coffee Break (Ground Floor/B Foyer)			
11:00-11:40	Marcus	<i>Laws of the iterated logarithm (LILs) for local times of Lévy processes under minimal smoothing conditions</i>	C19
11:50-12:30	Xiao	<i>Intersections of Lévy processes and Hausdorff dimension</i>	C19
Lunch Break			
14:30-15:10	Hu	<i>Some local properties of Gaussian free field</i>	C19
15:20-16:00	Moerters	<i>Tail asymptotics for Brownian intersection times</i>	C19
Tea Break (Ground Floor/B Foyer)			
16:30-17:10	Kyprianou	<i>Overshoots and undershoots of Lévy processes</i>	C19
17:20-18:00	Perkins	<i>Uniqueness for degenerate SPDE's and SDE's</i>	C19

List of Participants

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Questionnaire

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4. Did the participation in the conference help to establish new contacts ?				
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1. Indicate where you have been staying	LKH	MBS	Days Inn	Other
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