

Archive:

Workshop on Jump Processes - JUMPS 09

Thu 15 - Sat 17 Jan 2009

Organizer:

René SCHILLING (TU Dresden)

Location:

C207, Willersbau, Zellescher Weg 12-14, Dresden

A detailed description how to find us is given [here](#).

Participants

Visitors		
Name	Arrival	Departure
K. Bogdan (TU Wroclaw)	14 Jan	17 Jan
J. Chorowski (TU Wroclaw)	15 Jan	17 Jan
P. Czmochowski (TU Wroclaw)	15 Jan	17 Jan
B. Dyda (TU Wroclaw)	14 Jan	17 Jan
G. Germano (Marburg)	15 Jan	17 Jan
T. Grzywny (TU Wroclaw)	15 Jan	17 Jan
C. Hein (HU Berlin)	15 Jan	17 Jan
W. Hoh (Bielefeld)	14 Jan	17 Jan
N. Jacob (Swansea)	14 Jan	19 Jan
K. Kaleta (TU Wroclaw)	14 Jan	17 Jan
R. Knobloch (Bath)	14 Jan	18 Jan
M. Kwasnicki (TU Wroclaw)	15 Jan	17 Jan
J. Malecki (TU Wroclaw)	15 Jan	17 Jan
K. Michalik (TU Wroclaw)	14 Jan	17 Jan
A. Mimica (Zagreb)	12 Jan	19 Jan
I. Pavlyukevich (HU Berlin; z.Zt. TU Cottbus)	16 Jan	17 Jan
M. Politi (Marburg)	15 Jan	17 Jan
M. Pollrich (HU Berlin)	15 Jan	17 Jan
A. Pyc (TU Wroclaw)	14 Jan	17 Jan
M. Ryznar (TU Wroclaw)	15 Jan	17 Jan
E. Scalas (Università di Piemonte Orientale)	15 Jan	17 Jan
M. Stauch (HU Berlin)	15 Jan	17 Jan
P. Sztonyk (TU Wroclaw)	14 Jan	17 Jan
G. Serafin (TU Wroclaw)	14 Jan	17 Jan
K. Szczypkowski (TU Wroclaw)	14 Jan	17 Jan
Z. Vondracek (Zagreb)	12 Jan	19 Jan

Local People

Name	e-mail add "@tu-dresden" behind the string given here
B. Böttcher	björn.boettcher
F. Lindner	felix.lindner
L. Partzsch	lothar.partzsch
W. Schenk	wilfried.schenk
R. Schilling	rene.schilling
A. Schnurr	alexander.schnurr
A. Voß-Böhme	anja.voss-boehme

Programme

Programme	Thursday, 15-Jan-2009
09:20-9:55	K. Bogdan: Stable processes and cones 1: Martin kernels
10:00-10:35	K. Michalik: Stable processes and cones 2: Green function
10:35-11:00	Coffee break
11:00-11:35	P. Sztonyk: Approximation of stable-like semigroups
11:40-12:15	B. Dyda: On the fractional order Hardy inequalities
12:15-14:00	Lunch break
14:00-14:35	W. Hoh: Nonlocal generators of Markov processes of non-elliptic type
14:40-15:15	A. Schnurr: Itô Processes and their symbols
15:15-15:40	Coffee break
15:40-16:15	A. Voß-Böhme: Reversible interacting particle systems and Gibbs measures.
16:20-16:55	W. Schenk: Duality of Markov processes and interacting particle systems

Programme	Friday 16-Jan-2009
09:20-9:55	N. Jacob: Multi-parameter families of probability measures
10:00-10:35	Z. Vondracek: On the potential theory of one-dimensional subordinate Brownian motion
10:35-11:00	Coffee break
11:00-11:35	M. Kwaśnicki: Spectral properties of the Cauchy process killed upon exit from interval and halflines
11:40-12:15	T. Grzywny: Stable processes and cones 3: heat kernel
12:15-14:00	Lunch break
14:00-14:35	E. Scalas: On the applications of continuous-time random walks in finance, economics (and physics)
14:40-15:15	G. Germano: Stochastic calculus for uncoupled continuous-time random walks
15:15-15:40	Coffee break
15:40-16:10	A. Mimica: Harnack inequality for some random walks in \mathbb{R}^d
16:10-16:40	R. Knobloch: Strong law of large numbers for fragmentation processes
16:40-17:10	K. Kaleta: Boundary Harnack Inequality for stable processes in Sierpinski triangle

Programme	Saturday, 17-Jan-2009
09:20-9:55	J. Malecki: Potential theory for relativistic stable process - 1
10:00-10:35	M. Ryznar: Potential theory for relativistic stable process - 2
10:35-11:00	Coffee break
11:00-11:35	F. Lindner: Weak-order approximation for a class of SPDEs driven by jump noise
11:40-12:15	I. Pavlyukevich: One-dimensional space-discrete transport subject to Lévy perturbations
12:15-14:00	Lunch break

WebSite (page 4-5)

Guests

Local People

Talks

Getting there

Campus map

Contact

Organiser

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- Venue: C207, Willersbau, Zellescher Weg 12-14
- Date: Thu 15 - Sat 17 Jan 2009

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R. Schilling	rene.schilling
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