

Archive:

6th International Conference on Lévy Processes: Theory and Applications

26.07.2010 - 30.07.2010, TU Dresden, GERMANY

The Sixth International Conference on Lévy Processes: Theory and Applications will be hosted by the Department of Mathematics of the Technical University of Dresden, July 26-30, 2010. The Conference will focus on recent developments in the theory of Lévy and jump processes and their applications. There will be invited talks and poster sessions.

The previous Conferences on Lévy Processes were held in Aarhus (1999,2002), the Third in Paris (2003), the Fourth in Manchester (2005), and the Fifth in Copenhagen (2007).

The Satellite Summer School to the Sixth International Conference on Lévy Processes: Theory and Applications will be hosted by the Institute of Mathematical Stochastics of the Technical University of Braunschweig, July 22-24, 2010. Four lecture series will be given. The speakers are David Applebaum (Sheffield), Claudia Klüppelberg (Munich), Szymon Peszat (Warsaw), and Yimin Xiao (Michigan).

The conference and summer school are supported by:

TU Dresden, DFG, SPP1324, Elsevier, Springer, de Gruyter, Förderverein für Mathematik zu Dresden, Niedersächsische Technische Hochschule



Scientific Committee:

Jean Bertoin (Paris VI, France), Serge Cohen (Toulouse, France), Davar Khoshnevisan (Utah, USA), Andreas Kyprianou (Bath, UK), Alexander Lindner (Braunschweig, Germany), Makoto

Maejima (Keio, Japan), Thomas Mikosch (Copenhagen, Denmark), Victor Pérez-Abreu (CIMAT, Mexico), Jan Rosinski (U. Tennessee, USA), René Schilling (Dresden, Germany)

Organizers:

Alexander LINDNER (TU Braunschweig) and René SCHILLING (TU Dresden)

Location:

The conference will be hosted by the Department of Mathematics of the Technical University of Dresden. The conference takes place in the "Fritz Foerster Bau" of TU Dresden.

Timetable:

Time	Mon 26	Tue 27	Wed 28	Thu 29	Fri 30
9:00-9:15	opening				
9:15-9:50	Samorodnitsky	Li	Sztonyk	Taqqu	Rosinski
9:55-10:30	Xiao	Pavlyukevich	Doney	Hausenblas	Utzet
10:30-11:00	Coffee	Coffee	Coffee	Coffee	Coffee
11:00-11:35	Woerner	Stelzer	Kyprianou	Schwab	Patie
11:40-12:15	Klüppelberg	Simon	Savov	Cohen	Meerschaert
12:15-14:00	Lunch	Lunch	Lunch	Lunch	Lunch
14:00-14:35	Eberlein	Rivero-Mercado	Mendez-Hernandez	Fasen	Maejima
14:40-15:15	Kallsen	Applebaum	Banuelos	Bogdan	Mikosch
15:20-15:55	Cont	Jacob	Böttcher	Song	
15:55-16:30	Coffee	Coffee	Coffee	Coffee	
16:30-17:05	Poster Session	Peszat	Jacod	Chen	
17:10-17:55		Zabczyk	Marcus	Duquesne	
from 20:00		Conference Dinner			

Conference Booklet (page 3)

Participants (page 27)

WebSite (page 33)

6th International Conference on Lévy Processes: Theory and Applications

Monday 26 July 2010 to Friday 30 July 2010

**Technische Universität Dresden
Dresden, Germany**

Organizers

René Schilling Alexander Lindner

Scientific Committee

***Jean Bertoin - Serge Cohen - Davar Khoshnevisan
Andreas Kyprianou - Makoto Maejima - Thomas Mikosch
Victor Pérez-Abreu - Jan Rosinski***

Our sponsors

Deutsche Forschungsgemeinschaft DFG

National Science Foundation NSF

Schwerpunktprogramm DFG – SPP 1324

Elsevier Scientific Publishers, Amsterdam

Stochastic Processes and Their Applications (SPA)

Springer-Verlag, Berlin

Cambridge University Press, Cambridge

De Gruyter Publishers, Berlin

**TU Dresden, TU Braunschweig
& Niedersächsische Technische Hochschule (NTH)**

Förderverein für Mathematik zu Dresden e.V.

Useful Information

- **Conference Site** The conference will take place in the main lecture hall of the Chemistry Building “Fritz Foerster Bau” – see no. **29** on the **campus map on the back cover**. The entrance and the ground floor Foyer is exactly where the map shows the number **29**.
The help desk, coffee, poster displays and the publishers’ desks are located in the ground floor Foyer.
- **Tea & Coffee Breaks** Tea, Coffee and refreshments will be served twice daily at 10:30 and 16:00 in the ground floor Foyer. It is free for all participants.
- **Lunch** We do not provide lunchtime catering or dinner. Instead we have scheduled every day a generous **lunch break from 12:15 – 14:00** which should be plenty of time for you to go out and eat. A map and a short guide of possible places for lunch on and off campus can be found on pp. 20-21 of this booklet.
- **Dinner** There are plenty of possibilities to eat out in the city centre of Dresden. A list is on the memory stick in your delegate’s bag **food.pdf**. Alternatively, just find your way to the city centre and look for “**Weiße Gasse**” near the Market Square “**Altmarkt**” and “**Kreuzkirche**” (No. 1 in the Dresden City Guide in your conference pack).
- **Conference Dinner** This will take place in the restaurant “Marché” inside the main train station “Dresden Hauptbahnhof” on Tuesday, 27th July from 20:00. To participate you need to register and pay prior to the event. The dinner is buffet style and includes all drinks.
- **Computer/E-mail Access** At the conference site there is free EDUROAM access which allows to log on to your computer account if your computer is set up for this by your home institution. We have also reserved a computer pool for all participants at the “Willersbau”, see the **campus map (back cover) building no. 33, the entrance is marked as**

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For details see page 22 of this booklet.

- **Poster Display and Poster Session** Posters are displayed in the ground floor Foyer of the conference venue. You will be able to set up your posters on Sunday afternoon and Monday morning. The poster session is scheduled for Monday afternoon from 16:00 and we will provide wine and nibbles for all participants. All posters will stay on display during the whole week.

Time	Mon 26	Tue 27	Wed 28	Thu 29	Fri 30
09:00-09:15	opening				
09:15-09:50	Samorodnitsky	Li	Sztonyk	Taqqu	Rosinski
09:55-10:30	Xiao	Pavlyukevich	Doney	Hausenblas	Utzet
10:30-11:00	Coffee	Coffee	Coffee	Coffee	Coffee
11:00-11:35	Woerner	Stelzer	Kyprianou	Schwab	Patie
11:40-12:15	Klüppelberg	Simon	Savov	Cohen	Meerschaert
12:15-14:00	Lunch	Lunch	Lunch	Lunch	Lunch
14:00-14:35	Eberlein	Rivero-Mercado	Mendez-Hernandez	Fasen	Maejima
14:40-15:15	Kallsen	Applebaum	Banuelos	Bogdan	Mikosch
15:20-15:55	Cont	Jacob	Böttcher	Song	
15:55-16:30	Coffee	Coffee	Coffee	Coffee	
16:30-17:05	Poster Session	Peszat	Jacod	Chen	
17:10-17:55		Zabczyk	Marcus	Duquesne	
from 20:00		Conference Dinner			

Talks by Speakers

Name	Title of Talk	Day	Time
Applebaum	<i>Cylindrical Lévy processes in Banach spaces</i>	Tue 27	14:40
Banuelos	<i>Heat and Weyl asymptotics for stable and relativistic stable processes</i>	Wed 28	14:40
Bogdan	<i>Estimates of the Green function for fractional Laplacian perturbed by gradient</i>	Thu 29	14:40
Böttcher	<i>Recurrence and transience of stable like processes</i>	Wed 28	15:20
Chen	<i>Brownian motion in Poissonian potential with renormalized energy</i>	Thu 29	16:30
Cohen	<i>Modeling and simulation with operator scaling</i>	Thu 29	11:40
Cont	<i>Non-anticipative pathwise calculus for functionals of semimartingales</i>	Mon 26	15:20
Doney	<i>Invariance principles for local times of Lévy processes and random walks</i>	Wed 28	09:55
Duquesne	<i>Hausdorff and packing measures of Lévy trees</i>	Thu 29	17:10
Eberlein	<i>Unlimited liabilities, reserve capital requirements and the taxpayer put option</i>	Mon 28	14:00
Fasen	<i>Modeling network traffic by a cluster Poisson input process with heavy and light-tailed tile sizes</i>	Thu 29	14:00
Hausenblas	<i>The numerical approximation of an SPDE driven by a Lévy noise</i>	Thu 29	09:55
Jacob	<i>Metric measure spaces associated with continuous negative definite functions and the behaviour of transition functions of jump processes</i>	Tue 27	16:30
Jacod	<i>Some questions in high-frequency statistics for semimartingales</i>	Wed 28	14:40
Kallsen	<i>On a Heath-Jarrow-Morton approach for stock options</i>	Mon 26	15:20
Klüppelberg	<i>Generalized fractional Lévy processes with fractional Brownian motion limit</i>	Mon 26	11:40
Kyprianou	<i>Meromorphic Lévy processes (and a new Wiener-Hopf simulation technique)</i>	Wed 28	11:00
Li	<i>Strong solutions for stochastic equations driven by Lévy processes</i>	Tue 27	09:15
Maejima	<i>More about limits of nested subclasses of classes of infinitely divisible distributions</i>	Fri 30	14:00
Marcus	<i>A sufficient condition for the continuity of permanent processes with applications to local times of Markov processes and loop soups</i>	Wed 28	17:10

Name	Title of Talk	Day	Time
Meerschaert	<i>Space-time duality for fractional diffusion</i>	Fri 30	11:40
Mendez-Hernandez	<i>Symmetrization of Lévy processes and applications</i>	Wed 28	14:00
Mikosch	<i>Infinite variance stable limits for dependent sequences</i>	Fri 30	14:40
Patie	<i>Intertwining relation between fractional operators</i>	Fri 30	11:00
Pavlyukevich	<i>On the exit times of Lévy driven SDEs</i>	Tue 27	09:55
Peszat	<i>Lévy-Ornstein-Uhlenbeck processes in Hilbert spaces</i>	Tue 27	16:30
Rivero-Marcado	<i>Quasi-stationary distributions and Yaglom type limits for self-similar Markov processes</i>	Tue 27	14:00
Rosinski	<i>Finite variation of Lévy driven moving average-like processes</i>	Fri 30	09:15
Samorodnitsky	<i>Geometric characteristics of the excursion sets over high levels of non-Gaussian infinitely divisible random fields</i>	Mon 26	09:15
Savov	<i>Some applications of duality for Lévy processes in a half-line</i>	Wed 28	11:40
Schwab	<i>Wavelet Solution of Kolmogoroff Equations for Feller-Lévy Processes</i>	Thu 29	11:00
Simon	<i>Some properties of positive stable densities</i>	Tue 27	11:40
Song	<i>Heat kernel estimates for Dirichlet fractional Laplacian perturbed by gradient operators in $C^{1,1}$ open sets</i>	Thu 29	15:20
Stelzer	<i>Multivariate supOU processes</i>	Tue 27	11:00
Taqqu	<i>Technique for computing the PDFs and CDFs of non-negative infinitely divisible random variables</i>	Thu 29	09:15
Sztonyk	<i>Asymptotics of transition densities of jump processes</i>	Wed 28	09:15
Utzet	<i>Local Malliavin derivative for Lévy processes and applications</i>	Fri 30	09:55
Woerner	<i>Fractional Lévy processes: capturing stylized facts of empirical data</i>	Mon 26	11:00
Xiao	<i>Packing dimension results for the images of Lévy processes</i>	Mon 26	09:55
Zabczyk	<i>Regularity of solutions to SPDEs with Lévy noise</i>	Tue 27	17:10

Talks by Day & Time

Monday 26 July 2010		
Time	Speaker	Title of Talk
09:10- 09:15	opening	
09:15- 09:50	Gennady Samorodnitsky (gs18@cornell.edu):	<i>Geometric characteristics of the excursion sets over high levels of non-Gaussian infinitely divisible random fields</i>
09:55- 10:30	Yimin Xiao (xiaoyimi@stt.msu.edu):	<i>Packing dimension results for the images of Lévy processes</i>
10:30- 11:00	Coffee in the Foyer	
11:00- 11:35	Jeanette Woerner (jwoerner@mathematik.uni-dortmund.de):	<i>Fractional Lévy processes: capturing stylized facts of empirical data</i>
11:40- 12:15	Claudia Klüppelberg (cklu@ma.tum.de):	<i>Generalized fractional Lévy processes with fractional Brownian motion limit</i>
12:15- 14:00	Lunch	
14:00- 14:35	Ernst Eberlein (eberlein@stochastik.uni-freiburg.de):	<i>Unlimited liabilities, reserve capital requirements and the taxpayer put option</i>
14:40- 15:15	Jan Kallsen (kallsen@math.uni-kiel.de):	<i>On a Heath-Jarrow-Morton approach for stock options</i>
15:20- 15:55	Rama Cont (Rama.Cont@columbia.edu):	<i>Non-anticipative pathwise calculus for functionals of semimartingales</i>
15:55- 16:30	Coffee in the Foyer	
16:30- 17:55	Poster Session in the Foyer	

Notes

Tuesday 27 July 2010		
Time	Speaker	Title of Talk
09:15- 09:50	Zenghu Li (lizh@bnu.edu.cn): <i>Strong solutions for stochastic equations driven by Lévy processes</i>	
09:55- 10:30	Ilya Pavlyukevich (ilya.pavlyukevich@uni-jena.de): <i>On the exit times of Lévy driven SDEs</i>	
10:30- 11:00	Coffee in the Foyer	
11:00- 11:35	Robert Stelzer (stelzer@in.tum.de): <i>Multivariate supOU processes</i>	
11:40- 12:15	Thomas Simon (simon@math.univ-lille1.fr): <i>Some properties of positive stable densities</i>	
12:15- 14:00	Lunch	
14:00- 14:35	Victor Rivero-Mercado (riverovm@gmail.com): <i>Quasi-stationary distributions and Yaglom type limits for self-similar Markov processes</i>	
14:40- 15:15	Dave Applebaum (D.Applebaum@sheffield.ac.uk): <i>Cylindrical Lévy processes in Banach spaces</i>	
15:20- 15:55	Niels Jacob (n.jacob@swansea.ac.uk): <i>Metric measure spaces associated with continuous negative definite functions and the behaviour of transition functions of jump processes</i>	
15:55- 16:30	Coffee in the Foyer	
16:30- 17:05	Szymon Peszat (napeszat@cyf-kr.edu.pl): <i>Lévy-Ornstein-Uhlenbeck processes in Hilbert spaces</i>	
17:10- 17:55	Jerzy Zabczyk (zabczyk@op.pl): <i>Regularity of solutions to SPDEs with Lévy noise</i>	
From 20:00	Conference Dinner @ Restaurant „Marché” in Dresden’s main train station. (Prepaid Only)	

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Wednesday 28 July 2010		
Time	Speaker	Title of Talk
09:15- 09:50	Pawel Sztonyk (Pawel.Sztonyk@pwr.wroc.pl):	<i>Asymptotics of Transition Densities of Jump Processes</i>
09:55- 10:30	Ron Doney (ron.doney@manchester.ac.uk):	<i>Invariance principles for local times of Lévy processes and random walks</i>
10:30- 11:00	Coffee in the Foyer	
11:00- 11:35	Andreas Kyprianou (a.kyprianou@bath.ac.uk):	<i>Meromorphic Lévy processes (and a new Wiener-Hopf simulation technique)</i>
11:40- 12:15	Mladen Savov (mladensavov@hotmail.com):	<i>Some applications of duality for Lévy processes in a half-line</i>
12:15- 14:00	Lunch	
14:00- 14:35	Pedro Mendez-Hernandez (pedro.mendez@ucr.ac.cr):	<i>Symmetrization of Lévy Processes and Applications</i>
14:40- 15:15	Rodrigo Banuelos (banuelos@math.purdue.edu):	<i>Heat and Weyl asymptotics for stable and relativistic stable processes</i>
15:20- 15:55	Björn Böttcher (bjoern.boettcher@tu-dresden.de):	<i>Recurrence and transience of stable like processes</i>
15:55- 16:30	Coffee in the Foyer	
16:30- 17:05	Jean Jacod (jean.jacod@upmc.fr):	<i>Some questions in high-frequency statistics for semimartingales</i>
17:10- 17:55	Michael Marcus (mbmarcus@optonline.net):	<i>A sufficient condition for the continuity of permanent processes with applications to local times of Markov processes and loop soups</i>

Notes

Thursday 27 July 2010		
Time	Speaker	Title of Talk
09:15- 09:50	Murad Taqqu (bumastat@gmail.com):	<i>Technique for computing the PDFs and CDFs of non-negative infinitely divisible random variables</i>
09:55- 10:30	Erika Hausenblas (erika.hausenblas@sbg.ac.at):	<i>The numerical approximation of an SPDE driven by a Lévy noise</i>
10:30- 11:00	Coffee in the Foyer	
11:00- 11:35	Christoph Schwab (irene.stepanek@sam.math.ethz.ch):	<i>Wavelet Solution of Kolmogoroff Equations for Feller-Lévy Processes</i>
11:40- 12:15	Serge Cohen (Serge.Cohen@math.univ-toulouse.fr):	<i>Modeling and simulation with operator scaling</i>
12:15- 14:00	Lunch	
14:00- 14:35	Vicky Fasen (fasen@ma.tum.de):	<i>Modeling network traffic by a cluster Poisson input process with heavy and light-tailed tile sizes</i>
14:40- 15:15	Krzysztof Bogdan (Krzysztof.Bogdan@pwr.wroc.pl):	<i>Estimates of the Green function for fractional Laplacian perturbed by gradient</i>
15:20- 15:55	Renming Song (rsong@math.uiuc.edu):	<i>Heat kernel estimates for Dirichlet fractional Laplacian perturbed by gradient operators in $C^{1,1}$ open sets</i>
15:55- 16:30	Coffee in the Foyer	
16:30- 17:05	Xia Chen (xchen@math.utk.edu):	<i>Brownian motion in Poissonian potential with renormalized energy</i>
17:10- 17:55	Thomas Duquesne (thomas.duquesne@upmc.fr):	<i>Hausdorff and packing measures of Lévy trees</i>

Notes

Friday 27 July 2010		
Time	Speaker	Title of Talk
09:15- 09:50	Jan Rosinski (rosinski@math.utk.edu): <i>Finite variation of Lévy driven moving average-like processes</i>	
09:55- 10:30	Frederic Utzet (utzet@mat.uab.cat): <i>Local Malliavin derivative for Lévy processes and applications</i>	
10:30- 11:00	Coffee in the Foyer	
11:00- 11:35	Pierre Patie (Pierre.Patie@ulb.ac.be): <i>Intertwining relation between fractional operators</i>	
11:40- 12:15	Mark Meerschaert (mcubed@stt.msu.edu): <i>Space-time duality for fractional diffusion</i>	
12:15- 14:00	Lunch	
14:00- 14:35	Makoto Maejima (maejima@math.keio.ac.jp): <i>More about limits of nested subclasses of classes of infinitely divisible distributions</i>	
14:40- 15:15	Thomas Mikosch (mikosch@math.ku.dk): <i>Infinite variance stable limits for dependent sequences</i>	

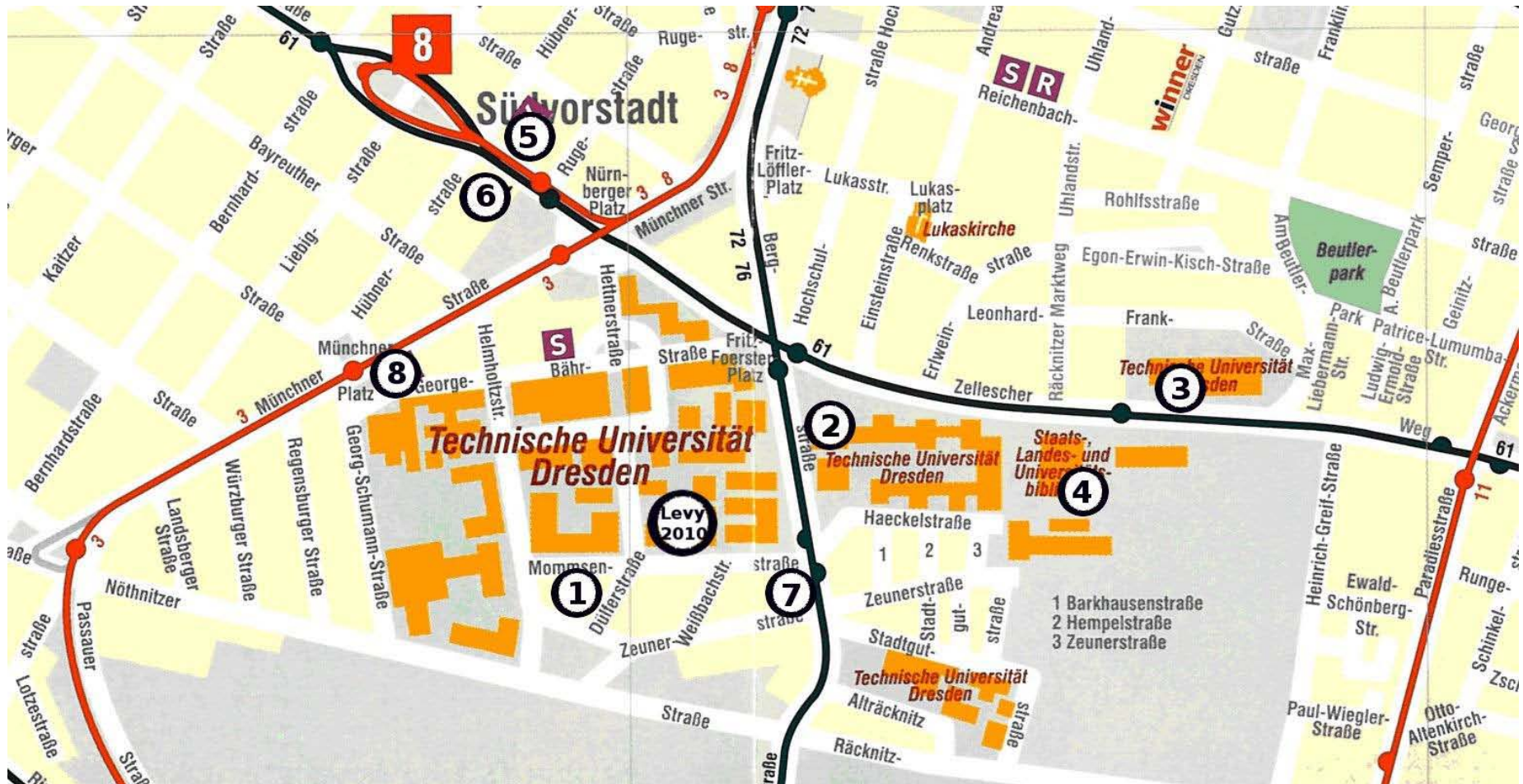
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List of Posters

Name	Title
Al-Talibi	<i>A Scaling Limit for Stochastic Newton Equations with alpha-Stable Lévy Noise</i>
Anulova	<i>Existence result for a stochastic differential equation with driving Wiener and Lévy processes and switching.</i>
Aurzada	<i>The one-sided exit problem for integrated Lévy processes</i>
Behme	<i>On stationary solutions of the SDE $dV_t = V_t \cdot dU_t + dL_t$</i>
Caglar	<i>Stock Price Processes with Infinite Source Poisson Agents</i>
Dadshova	<i>Rational approximation in the metric L_1 of the curves in the complex plane</i>
Gajda	<i>Fractional Fokker-Planck equation with tempered alpha-stable waiting times. Langevin picture and computer simulation</i>
Gapeev	<i>On the constructing of Lévy driven analogues of diffusions and their applications</i>
Germano	<i>Stochastic calculus for uncoupled continuous-time random walks</i>
Ghosh	<i>Infinitely Divisible Processes Driven by Markov Chains</i>
Ivanovs	<i>A new approach to fluctuations of reflected Lévy processes</i>
Jasiulis-Goldyn	<i>On the weak random walk under the Kendall convolution.</i>
Jedidi	<i>Extended infinite divisibility of (non-necessarily finite) measures</i>
Kabluchko	<i>Functional limit theorems for sums of independent geometric Lévy processes</i>
Karlowska-Pik	<i>Processes with block-associated increments</i>
Knobloch	<i>Killed fragmentations and intrinsic spectrally negative Lévy processes</i>
Knopova	<i>Transition density estimates for Lévy processes and some Lévy functionals.</i>

Name	Title
Kusuoka	<i>Malliavin calculus for stochastic differential equations driven by subordinated Brownian motions</i>
Laukkarinen	<i>Discrete approximation of stochastic integrals and fractional smoothness in terms of Malliavin calculus</i>
Levajkovic	<i>Chaos expansion transform: Application to the equations driven by Gaussian and Poissonian white noise</i>
Lindner	<i>Spatial Besov Regularity for SPDEs on Lipschitz Domains</i>
Mai	<i>Infinite Marshall-Olkin sequences via Lévy subordinators</i>
Mainardi	<i>From Continuous Time Random Walk to Parametric and Non-Parametric Subordination</i>
Modarresi	<i>Spectral Analysis of Multi-dimensional Self-similar Markov Processes</i>
Moser	<i>Tail Behavior of Multivariate Lévy Driven Mixed Moving Average Processes and supOU Stochastic Volatility Models</i>
Orze	<i>Subdiffusive Klein-Kramers Model and Itô formula</i>
Parvardeh	<i>On The structure of Periodically Correlated and Multivariate Symmetric Stable Processes</i>
Rezakhah	<i>Characterization of Discrete Time Scale Invariant Markov Process</i>
Scalas	<i>Quadratic variation and M-Wright functions</i>
Schnurr	<i>Fine Properties of Processes Given as Solutions of Lévy Driven SDEs</i>
Smii	<i>Summability of the solution of the generalized KPZ equation driven by Lévy noise</i>
Stanojevic	<i>Stochastic volatility of a asset price with Lévy processes</i>
Viles	<i>Continuity in the Hurst parameter of the law of the symmetric integral with respect to fractional Brownian motion</i>
Wang	<i>Coupling of Lévy processes</i>

Where to eat on & off campus – Map & Guide



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On Campus		Off Campus	
1	Alte Mensa Mommsenstraße 13 10:45 – 15:00 Staff & Student Restaurant. Self-service.	5	Café Campus Hübnerstraße 13 Open from 16:00 Pub with drinks and wide choice of Pub food
1	Café “Zebradie” inside the Alte Mensa Mommsenstraße 13 08:00 – 18:00 Snacks, Drinks, Breakfast. Self-service.	5	Restaurant Sindbad Hübnerstraße 13 open from 11:30 (Tue-Sun, Mon closed) Mediterranean / Lebanese food
2	Café “Bergstraße” inside the Neue Mensa Bergstraße 51 08:00 – 17:00 (Friday until 15:00) Snacks, Drinks, Breakfast. Self-service.	6	Hübner´s Nürnberger Straße 32 Open from 12:00 (Mon-Sun) (Student) Pub with nice beer garden
3	Mensa Siedepunct Zellescher Weg 17 Lunch 10:45 – 15:00, Dinner 17:00–19:45 Staff & Student Restaurant. Self-service.	7	Firat Kebap – Haus Bergstraße 68 Open from 09:00 (Mon-Sun) Turkish Food & Pizza, eat in & take-away
4	Bib- Lounge - Café in the SLUB (Library) Zellescher Weg 18 09:00 – 20:00 (Friday until 15:00) Snacks, Drinks, Breakfast. Self-service	8	Several Places near Münchner Platz

Internet Access

We have reserved a computer pool in the “**Willersbau**” (Campus map No. 33, see back cover), room **B 221**.

It is open from 08:00 – 18:00. English-speaking assistance will be available in the room from 9:00 – 17:00.

Getting there: enter the building at the point

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 (shown on

the campus map on the back cover), turn right, and go up the first staircase to the next floor. Turn right and continue until you reach the next staircase. Room B 221 is to your left, opposite this staircase.

The way will also be signposted.

To log on you will need:

Username (case sensitive): *jederx*

Password (case sensitive): *levy2010*

Choose **MATHPOOL** in the pull-down menu “Anmelden an”

WiFi access: in the conference venue “Fritz-Förster Bau” you will have WLAN access if your computer is registered for the EDUROAM network (Network/SSID: eduroam (802.1x)). To use this service your home university must be part of the EDUROAM network and your computer must be set up for this service. Please check with your computing support if your computer is set up correctly. A list of all participating universities can be found on the internet under <http://airoserv4.dfn.de/>

WiFi access in your hotel: in the university guest house „Weberplatz” you can buy for a small fee (€ 5) unlimited WLAN access for the whole week.

Questionnaire

Our sponsors require some feedback on the conference, in particular, on the participants' experience. As organizers we kindly ask you to answer the following questions and to hand in the questionnaire to us before you leave. Please tick the appropriate box(es) in the table below;

"1" always means **high/much/good/very likely/strong agreement** ... whereas

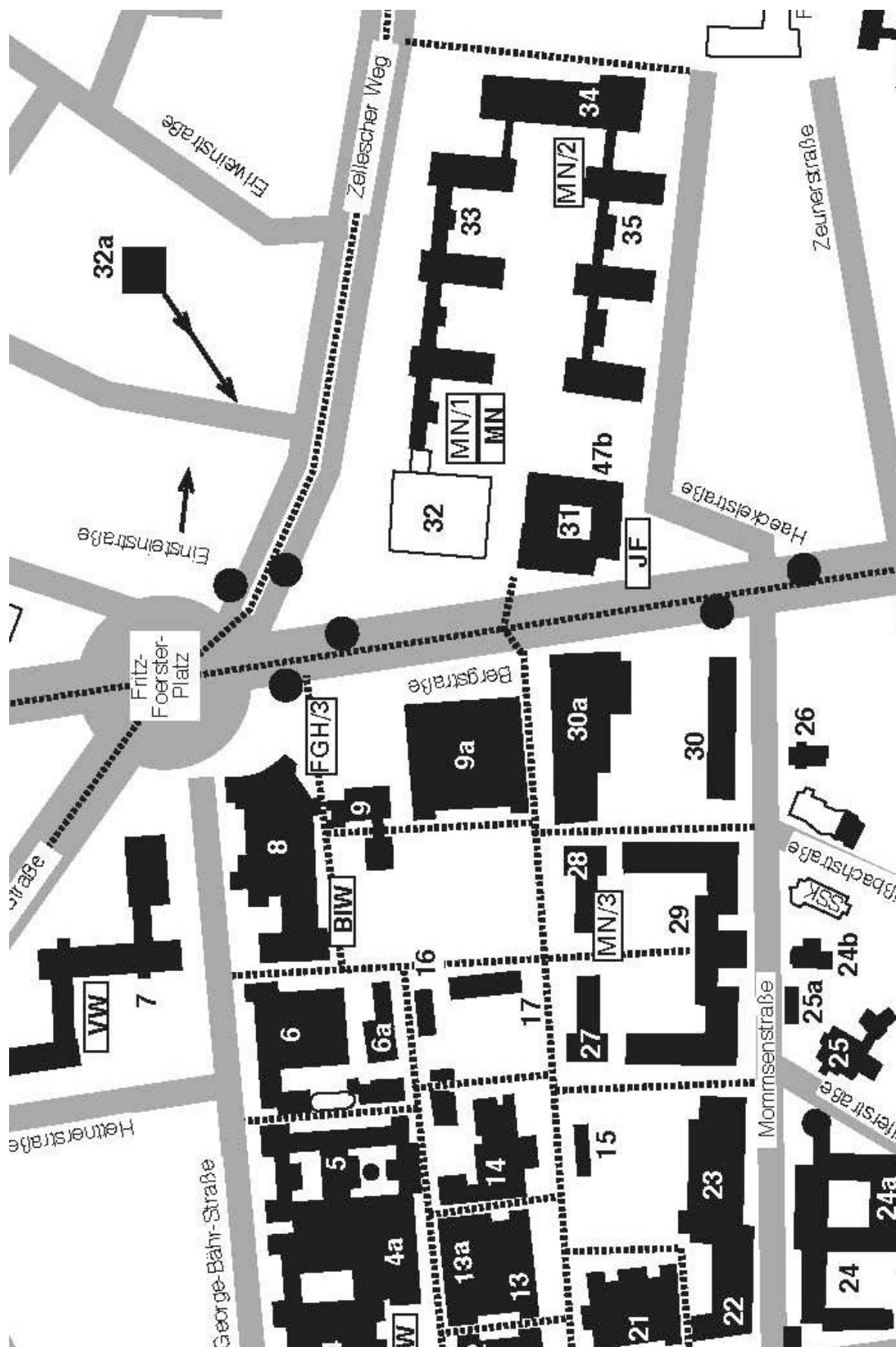
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"4" indicates **low/rarely/bad/rather unlikely/strong disagreement**

Please place the filled-in questionnaire in the box at the conference desk in the Foyer

A. About the conference					
	1	2	3	4	
1. What do you think of the scientific quality of the programme ?					
2. Were the conference Facilities suitable?					
3. Could you interact or collaborate with other participants ?					
4. Did the participation in the conference help to establish new contacts ?					
5. Do you think that your (new) contacts will result in scientific publications ?					
B. Accommodation:					
	1	2	3	4	
1. Indicate where you have been staying	Guest house	Ibis	Europa	4 Points Sheraton	Other
2. Comment on the quality of your accommodation					
3. Comment on the catering provided by us					
C. About yourself:					
1. What is your professional status?	permanent	fixed-term	Postdoc	Student	
2. Did you give a presentation ?		talk	poster	none	
3. Where do you come from?	local	D	EU	other	
4. What type of support have you received from us	B&B	flight	other	none	

Campus Map



ADENRAN, ADEGBOYEGA OLUWATOSIN	NIGERIA
ADESHINA, HAFIZ ADEGBOYEGA	NIGERIA
AGBAKWURU, CHINEDU WILLIAM	NIGERIA
Al-Talibi, Haidar	SWEDEN
Altwaijry, Najla	SAUDI ARABIA
Alzaid, Munther	SAUDI ARABIA
Aminghafari, Mina	IRAN, ISLAMIC REPUBLIC OF
Amponsah, Dickson	GHANA
Andrusiv, Andrii	GERMANY
Anulova, Svetlana	RUSSIAN FEDERATION
Aoyama, Takahiro	JAPAN
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Lévy2010

6th International Conference on
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Conference

The Sixth International Conference on Lévy Processes: Theory and Applications will be hosted by the Department of Mathematics of the Technical University of Dresden, July 26-30, 2010.

The Conference will focus on recent developments in the theory of Lévy and jump processes and their applications. There will be invited talks and poster sessions.

Satellite Summer School

The Satellite Summer School to the Sixth International Conference on Lévy Processes: Theory and Applications will be hosted by the Institute of Mathematical Stochastics of the Technical University of Braunschweig, July 22-24, 2010.

Four lecture series will be given. The speakers are David Applebaum (Sheffield), Claudia Klüppelberg (Munich), Szymon Peszat (Warsaw), and Yimin Xiao (Michigan).

--> Further information <--

The conference and summer school are supported by:
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This conference is organised by

- Alexander Lindner (TU Braunschweig)
- René Schilling (TU Dresden)

You can contact the organisation committee via the following email address:
levy2010@tu-dresden.de levy2010@tu-dresden.de (not operational any longer)

The previous Conferences on Lévy Processes were held in Aarhus (1999,2002), the Third in Paris (2003), the Fourth in Manchester (2005), and the Fifth in Copenhagen (2007).

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