

## Archive:

### Summer School for PhD students 2015

**Tuesday 26th - Friday 29th of May 2015**

This Summer school is part of the EU-ERASMUS exchange programme between TU Dresden and Swansea University. The school is open to students and colleagues from other universities. The main aim of this school is to introduce PhD students to modern techniques and current research topics in probability and analysis. Moreover, young researchers will have the possibility to present their own research.

The School has two (basically independent) parts, one at TU Dresden May 26 - May 29, the second part at Swansea University June 1 - June 5. We are grateful for the additional support through TU Dresden's Graduate Academy "great!lipid4all" programme.

**Registration:** Please send a short mail to **rene.schilling (at) tu-dresden.de**  
There will be a small nominal fee for tea & coffee during the breaks.

**Organizer:** René SCHILLING (TU Dresden), Niels JACOB (Swansea U)

**Location:** B 321, Willersbau, Zellescher Weg 12-14, Dresden  
A detailed description how to find us is given [here](#).



ERASMUS 2015 – Summerschool  
TU Dresden, May, 26–29, 2015  
Organizers: René Schilling (TUD),  
Niels Jacob (Swansea U)

**Participants** (page 2)

**Program** (page 3)

**WebSite** (page 4+5)

# ERASMUS 2015

Summer School for PhD students,  
May 26-29, 2015  
Technische Universität Dresden, Germany

## Participants

Berschneider	Georg	TU Dresden
Böttcher	Björn	TU Dresden
Bray	Lewis	Swansea U
Deng	Chang-Song	TU Dresden, Wuhan U
Di Tella	Paolo	TU Dresden
Evans	Kristian	Swansea U
Fischer	Katharina	TU Dresden
Harris	James	Swansea U
Holbach	Simon	U Mainz
Hollender	Julian	TU Dresden
Jacob	Niels	Swansea U
Keller-Ressel	Martin	TU Dresden
Knopova	Victorya	Glushkov Institute, Kiev
Kosenkova	Tanja	U Potsdam
Kühn	Franziska	TU Dresden
Kulik	Alexei	Kiev U
Morris	Aled	Swansea U
Müller	Marvin	TU Dresden
Norton	Thomas	TU Dresden, CWRU Cleveland
Pavlyukevich	Ilya	U Jena
Rhind	Eliau	Swansea U
Sandric	Nicola	TU Dresden
Schilling	René	TU Dresden
Schubert	Konrad	TU Dresden
Schwarzenberger	Michael	TU Dresden
Shen	Chenglin	Swansea U
Song	Yan-Hong	TU Dresden, Wuhan U
Wardenga	Robert	TU Dresden
Yanting	Ji	Swansea U

# ERASMUS 2015 - Summer School for PhD students

<b>Tuesday, May 26th</b>		
09.30 – 10.30	<b>Niels Jacob</b> (Swansea)	Symbol and Geometry in the Theory of Markov Processes
10.45 – 11.45	<b>Alexei Kulik</b> (Kiev)	The Parametrix Method, with Probabilistic Interpretations and Applications
lunch break		
14.00 – 14.45	<b>Victoria Knopova</b> (Kiev)	Lévy-type processes: Special sets and their Hausdorff dimension
14.45 – 15.15	<b>Yanting Ji</b> (Swansea)	Existence and uniqueness of SDEs of neutral type under weak minority condition
15.30 – 16.15	<b>Tanja Kosenkova</b> (Potsdam)	Convergence of sequence of Markov chains to Levy-type process: uniqueness of the solution to the martingale problem and explicit bounds for the convergence rate
16.15 – 17.00	<b>Ilya Pavlyukevich</b> (Jena)	Spectral Analysis for a Discrete Metastable System Driven by Levy Flights (joint work with T. Burghoff)
<b>Wednesday, May 27th</b>		
09.00 – 10.00	<b>Kristian Evans</b> (Swansea )	Hoh's Symbolic Calculus and Variable Order Subordination
10.15 – 11.15	<b>Niels Jacob</b> (Swansea)	Symbol and Geometry in the Theory of Markov Processes
11.30 – 12.30	<b>Alexei Kulik</b> (Kiev)	The Parametrix Method, with Probabilistic Interpretations and Applications
lunch break		
14.00 – 18.00		open programme
<b>Thursday, May 28th</b>		
09.30 – 10.30	<b>Alexei Kulik</b> (Kiev)	The Parametrix Method, with Probabilistic Interpretations and Applications
10.45 – 11.45	<b>Kristian Evans</b> (Swansea )	Hoh's Symbolic Calculus and Variable Order Subordination
lunch break		
14.00 – 15.00	<b>Niels Jacob</b> (Swansea)	Symbol and Geometry in the Theory of Markov Processes
15.15 – 15.45	<b>Lewis Bray</b> (Swansea )	Some properties of fundamental kernels of time inhomogeneous jump-type processes
15.45 – 16.30	<b>Marvin Müller</b> (Dresden)	Stochastic Stefan-type problems and limit-order books
<b>Friday, May 29th</b>		
09.30 – 10.30	<b>Kristian Evans</b> (Swansea )	Hoh's Symbolic Calculus and Variable Order Subordination
10.45 – 11.45	<b>Alexei Kulik</b> (Kiev)	The Parametrix Method, with Probabilistic Interpretations and Applications

**KONFERENZEN**

## Lehre / Teaching

- Timetable
- Lectures
- Past Lectures
- BSc / MSc Topics
- Students

## Forschung / Research

- Monographs
- Papers / Preprints
- Other
- Editorships

## Conferences

- Interests

## AG Stochastics

- Staff
- Guests
- Talks
- Past Programme
- Stochastic Calendar

## after Maths

- Book Reviews
- ex libris

**ERASMUS 2015**
**Summer School for PhD students**
**Tuesday 26th - Friday 29th of May 2015**
[Arrival Information for Dresden](#)
[Second Part of the School @ Swansea](#)

This Summer school is part of the EU-ERASMUS exchange programme between TU Dresden and Swansea University. The school is open to students and colleagues from other universities. The main aim of this school is to introduce PhD students to modern techniques and current research topics in probability and analysis. Moreover, young researchers will have the possibility to present their own research.

The School has two (basically independent) parts, one at TU Dresden May 26 - May 29, the [second part at Swansea University June 1 - June 5](#). We are grateful for the additional support through [TU Dresden's Graduate Academy "great!ipid4all"](#) programme.

**Registration:**

Please send a short mail to **rene.schilling (at) tu-dresden.de**  
There will be a small fee for tea & coffee during the breaks

**Location:**

B 321, Willersbau, Zellescher Weg 12-14, Dresden  
A detailed description how to find us is given [here](#).



Zoom (4,7 MB)

**Schedule:**
**Tuesday, May 26th**

09:30-10:30	<b>Niels Jacob</b> (Swansea U, UK)	Symbol and Geometry in the Theory of Markov Processes ( <a href="#">online material</a> )
10:45-11:45	<b>Alexei Kulik</b> (Kiev U, Ukraine)	The Parametrix Method, with Probabilistic Interpretations and Applications ( <a href="#">online material</a> )
	<b>lunch break</b>	
14:00-14:45	<b>Victoria Knopova</b> (NAS Ukraine, Kiev)	Lévy-type processes: Special sets and their Hausdorff dimension
14:45-15:15	<b>Yanting Ji</b> (Swansea U)	Existence and uniqueness of SDEs of neutral type under weak minority condition
15:30-16:15	<b>Tanja Kosenkova</b> (U Potsdam)	Convergence of sequence of Markov chains to Levy-type process: uniqueness of the solution to the martingale problem and explicit bounds for the convergence rate
16:15-17:00	<b>Ilya Pavlyukevich</b> (U Jena)	Spectral Analysis for a Discrete Metastable System Driven by Levy Flights (joint work with T. Burghoff)

**Wednesday, May 27th**

09:00-10:00	<b>Kristian Evans</b> (Swansea U, UK)	Hoh's Symbolic Calculus and Variable Order Subordination
10:15-11:15	<b>Niels Jacob</b> (Swansea U, UK)	Symbol and Geometry in the Theory of Markov Processes ( <a href="#">online material</a> )
11:30-12:30	<b>Alexei Kulik</b> (Kiev U, Ukraine)	The Parametrix Method, with Probabilistic Interpretations and Applications ( <a href="#">online material</a> )
	<b>lunch break</b>	
14:00-18:00	<b>open programme</b>	

**Thursday, May 28th**

09:30-10:30 **Alexei Kulik**  
(Kiev U, Ukraine)

The Parametrix Method, with Probabilistic Interpretations and Applications ([online material](#) )

10:45-11:45 **Kristian Evans**  
(Swansea U, UK)

Hoh's Symbolic Calculus and Variable Order Subordination

**lunch break**

14:00-15:00 **Niels Jacob**  
(Swansea U, UK)

Symbol and Geometry in the Theory of Markov Processes ([online material](#) )

15:15-15:45 **Lewis Bray**  
(Swansea U, UK)

Some properties of fundamental kernels of time inhomogeneous jump-type processes

15:45-16:30 **Marvin Müller**  
(TU Dresden)

Stochastic Stefan-type problems and limit-order books

|

**Friday, May 29th**

09:30-10:30 **Kristian Evans**  
(Swansea U, UK)

Hoh's Symbolic Calculus and Variable Order Subordination

10:45-11:45 **Alexei Kulik**  
(Kiev U, Ukraine)

The Parametrix Method, with Probabilistic Interpretations and Applications ([online material](#) )

**Organizers:**

[René Schilling \(TUD\)](#)

[Niels Jacob \(Swansea U\)](#)

---

Stand: 17.02.2021 11:23

Autor: [René Schilling](#)

[Drucken](#)