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Workshop on Jump Processes and Stochastic Analysis 2017

Friday 1st and Saturday 2nd of September 2017

This is a workshop jointly organized by TU Dresden and our DAAD MajKo partners in Japan Kansai University (Osaka, Japan) and Korea Seoul National University (Seoul, South Korea). The workshop is open to colleagues from other universities. Apart from the dissemination of state-of-the-art scientific results, it aims to train advanced students and to provide a platform for young researchers.

Registration:

Please send a short mail to [rene.schilling \(at\)tu-dresden.de](mailto:rene.schilling@tu-dresden.de)

There will be a small nominal fee for tea & coffee during the breaks.

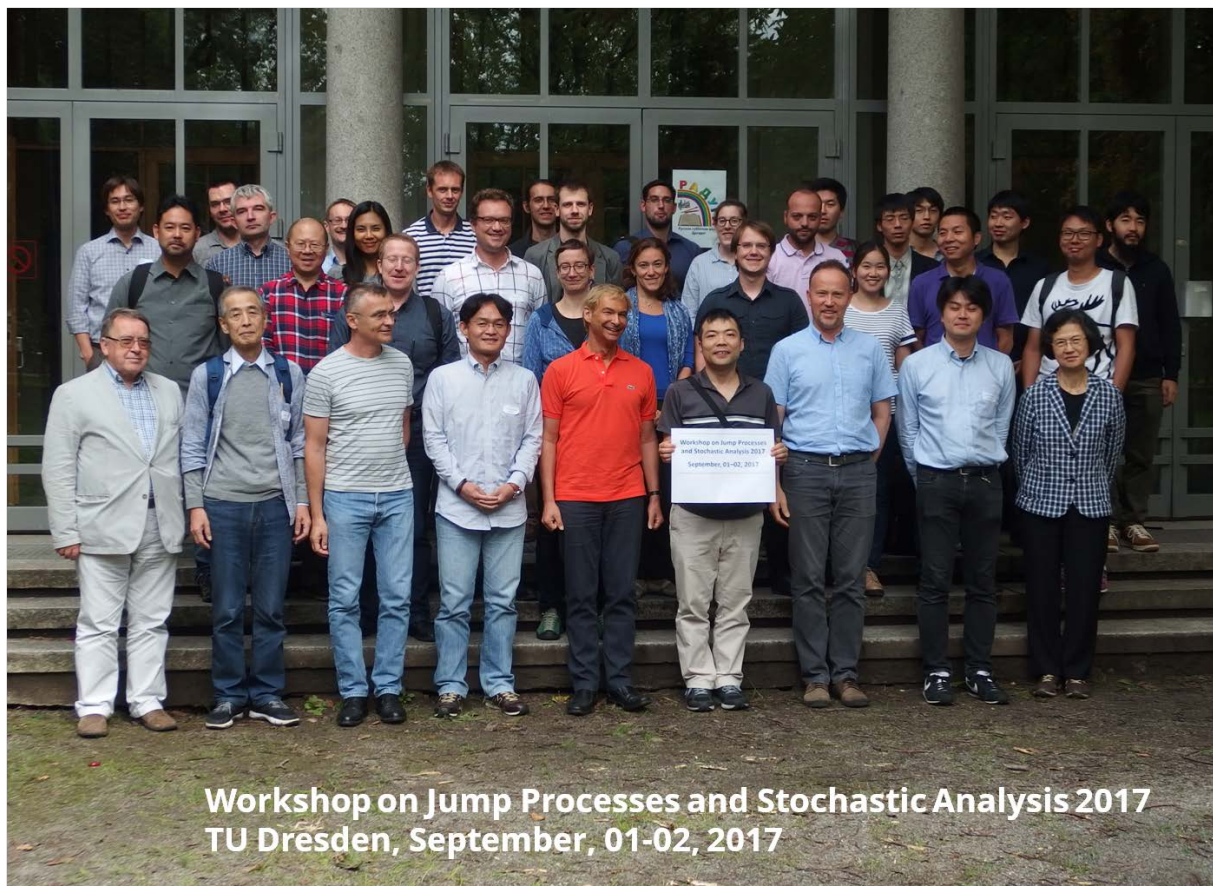
Organizers:

René SCHILLING, Toshihiro UEMURA (Kansai University)

Location:

B 321, Willersbau, Zellescher Weg 12-14, Dresden

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



Workshop on Jump Processes and Stochastic Analysis 2017
TU Dresden, September, 01-02, 2017

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Program (page 3)

WebSite (page 4+5)

MAJKO 2017

Workshop on Jump Processes and Stochastic Analysis,
September 01-02, 2017 - Technische Universität Dresden, Germany

Participants

Behme	Anita	TU Dresden, Germany
Berschneider	Georg	TU Dresden, Germany
Bogdan	Krzysztof	TU Wroclaw, Poland
Böttcher	Björn	TU Dresden, Germany
Deng	Changsong	Wuhan U, China
Di Tella	Paolo	TU Dresden, Germany
Haubold	Martin	TU Dresden, Germany
Kaleta	Kamil	TU Dresden, Germany
Keller-Ressel	Martin	TU Dresden, Germany
Kim	Kyung-Youn	Seoul National U, S. Korea
Knopova	Viktoriya	TU Dresden, Germany
Kühn	Franziska	TU Dresden, Germany
Kulczycki	Tadeusz	TU Wroclaw, Poland
Kumagai	Takashi	Kyoto RIMS, Japan
Kusuoka	Seiichiro	Okayama U, Japan
Masamune	Jun	Hokkaido U, Japan
Mori	Takahiro	Kyoto U, Japan
Nargang	Stephanie	TU Dresden, Germany
Neukamm	Stefan	TU Dresden, Germany
Noba	Kei	Kyoto U, Japan
Olszewski	Mariusz	TU Wroclaw, Poland
Pitters	Helmut	TU Dresden, Germany
Sandrić	Nikola	U Zagreb, Croatia
Schilling	René	TU Dresden, Germany
Sera	Toru	Kyoto U, Japan
Shiozawa	Yuichi	Osaka U, Japan
Sideris	Apostolos	TU Dresden, Germany
Szajowski	Krzysztof	TU Wroclaw, Poland
Szczyrkowski	Karol	TU Wroclaw, Poland
Tamaki	Mitsushi	Aichi U, Japan
Tomisaki	Matsuo	Nara U, Japan
Trutnau	Gerald	Seoul National U, S. Korea
Uemura	Toshihiro	Kansai U, Japan
Vakeroudis	Stavros	U of Cyprus
Vondraček	Zoran	U Zagreb, Croatia
Wardenga	Robert	TU Dresden, Germany
Yamato	Kosuke	Kyoto U, Japan

Workshop on Jump Processes and Stochastic Analysis 2017

Friday, September 1st

09.00 – 09.30	Toshihiro Uemura (Kansai) Gamma-convergence of symmetric jump-type Dirichlet forms
09.35 – 10.05	Tadeusz Kulczycki (Wroclaw) Regularity properties of solutions of equations $-(\Delta)^{\frac{\alpha}{2}}u = f$
Coffee	
10.30 – 11.00	Stavros Vakeroudis (Cyprus) Windings of planar stochastic processes
11.05 – 11.35	Seiichiro Kusuoka (Okayama) Recurrence of the Brownian motion in multidimensional semi-selfsimilar random environments
11.40 – 12.10	Yuichi Shiozawa (Osaka) Upper rate functions of Brownian motion type for symmetric jump processes
Lunch	
14.00 – 14.30	Krzysztof Szajowski (Wroclaw) A multilateral rational stopping
14.35 – 15.05	Mitsushi Tamaki (Aichi) Optimal selection from a sequence of relatively best objects
Coffee	
15.30 – 16.00	Nikola Sandrić (Zagreb) Ergodicity of diffusion processes
16.05 – 16.35	Viktoriya Knopova (Dresden) Regularity of the solution to the Dirichlet problem in L-shaped domains
16.40 – 17.10	Changsong Deng (Wuhan) Explicit convergence rates for sub-geometric ergodic Markov processes under subordination
19.00	Conference dinner

Saturday, September 2nd

09.00 – 09.30	Takashi Kumagai (Kyoto) Heat kernel estimates for time fractional equations
09.35 – 10.05	Karol Szczyrkowski (Wroclaw) Heat kernels of non-symmetric Levy processes
Coffee	
10.30 – 11.00	Stefan Neukamm (Dresden) Large scale regularity for random elliptic operators
11.05 – 11.35	Zoran Vondraček (Zagreb) On purely discontinuous additive functionals of subordinate Brownian motions
11.40 – 12.10	Kamil Kaleta (Dresden) The large time evolution in the nonlocal Schrodinger equation
Buffet Lunch	
13.30 – 14.00	Franziska Kühn (Dresden) On martingale problems and Feller processes
14.05 – 14.35	Kei Noba (Kyoto) Generalization of refracted Levy processes
Coffee	
15.00 – 15.30	Kyung-Youn Kim (Seoul) Estimates of Dirichlet heat kernel for symmetric Markov processes
15.35 – 16.05	Matsuo Tomisaki (Nara) Time changed skew product diffusion processes
16.10 – 16.40	Gerald Trutnau (Seoul) Existence and uniqueness results for Ito-SDEs with general drifts and Sobolev diffusion coefficients

KONFERENZEN

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WORKSHOP ON JUMP PROCESSES AND STOCHASTIC ANALYSIS 2017
Friday 1st and Saturday 2nd of September 2017
[Arrival Information](#)

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Participants: [PDF](#)
Organizers: [René SCHILLING](#), [Toshihiro UEMURA](#) (Kansai University)

Location:

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


[Zoom \(3,5 MB\)](#)

Schedule:**Friday, September 1st (Room: WIL B 321)**

08:15–08:55	Registration	
08:55–09:00	Opening	
09:00–09:30	Toshihiro Uemura (Kansai U, Osaka, Japan)	Gamma-convergence of symmetric jump-type Dirichlet forms
09:35–10:05	Tadeusz Kulczycki (TU Wroclaw, Poland)	Regularity properties of solutions of equations $-\Delta^{\alpha/2} u = f(x)$,
	Coffee break	
10:30–11:00	Stavros Vakeroudis (U Cyprus)	Windings of planar stochastic processes
11:05–11:35	Seiichiro Kusuoka (Okayama U, Japan)	Recurrence of the Brownian motion in multidimensional semi-selfsimilar random environments
11:40–12:10	Yuichi Shiozawa (Osaka U, Japan)	Upper rate functions of Brownian motion type for symmetric jump processes
	Lunch	
14:00–14:30	Krzysztof Szajowski (TU Wroclaw, Poland)	A multilateral rational stopping
14:35–15:05	Mitsushi Tamaki (Aichi U, Japan)	Optimal selection from a sequence of relatively best objects
	Coffee break	
15:30–16:00	Nikola Sandrić (U Zagreb, Croatia)	Ergodicity of diffusion processes
16:05–16:35	Viktoriya Knopova (TU Dresden, Germany)	Regularity of the solution to the Dirichlet problem in L-shaped domains
16:40–17:10	Changsong Deng (Wuhan U, China)	Explicit convergence rates for sub-geometric ergodic Markov processes under
19:00	Conference dinner	

Saturday, September 2nd (Room: WIL B 321)

09:00–09:30	Takashi Kumagai (Kyoto RIMS, Japan)	Heat kernel estimates for time fractional equations
09:35–10:05	Karol Szczykkowski (TU Wroclaw, Poland)	Heat kernels of non-symmetric Levy processes
	Coffee break	
10:30–11:00	Stefan Neukamm (TU Dresden, Germany)	Large scale regularity for random elliptic operators
11:05–11:35	Zoran Vondraček (U Zagreb, Croatia)	On purely discontinuous additive functionals of subordinate Brownian motions
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