

Thursday	Speaker	Title
1:30-1:45	Julius Esunge	Anticipating Stochastic Differential Equations
1:45-2:00	Vladimir Vinogradov	On the First Passage Times for a Class of Esscher Transforms of "Afocal" Stable Processes
2:00-2:15	Eunghyun Lee	Transition Probabilities of two sided PushASEP
2:15-2:30	Bijan Zangeneh	stochastic partial differential equations with levy noise
2:45-3:00	Mingming Wang	CPPI in Jump-diffusion model
3:15-3:30	Alexander Holroyd	TBA
Break		
4:00-4:15	Xuewei Yang	First passage problems on reflected generalized Ornstein-Uhlenbeck processes
4:30-4:45	Iddo Ben Ari	On Two Models of Biological Evolution
4:45-5:00	Simon Campese	Edgeworth expansions for functionals of Gaussian fields
5:00-5:15	Ouyang Cheng	Small-time kernel expansion for solutions of SDEs driven by fractional Brownian motions

5:15-5:30 Mou-Hsiung Chang

Probability & Statistics Program at US
Army Research Office

Friday

1:30-1:45 Michael Kelly

A Hierarchical Probability Model of Colon
Cancer

1:45-2:00 Hyunchul Park

Sharp estimates on the Green functions of
perturbations of subordinated Brownian
motion open sets

2:00-2:15 John Nolan

Metrics for multivariate stable laws

2:15-2:30 Flavier Snacier-Barbosa

An existence proof and approximation
scheme for stochastic functional
differential equations

2:30-2:45 Leila Setayeshgar

Large Deviations and Importance
Sampling for a Feed-forward Network

2:45-3:00 Matthew Joseph

Spatial Behavior of the Stochastic Heat
Equation

3:15-3:30 Pejman Mahboubi

Existence and regularity of the density
for the solution of a SPDE

Break Tom Salisbury

RW in degenerate RE

4:00-4:15 Vladislav Vysotskiy

One-sided exit problem for integrated
random walks

4:15-4:30 Emmanuel Babatunde

Youth and mathematics our common
goal

4:30-4:45

4:45-5:00

5:00-5:15

Saturday

10:45-11:00

11:00-11:15

11:15-11:30

11:30-11:45

FINIS!