Institut für Mathematik

Lehrstühle für Wahrscheinlichkeitstheorie und Statistik

Forschungsseminar : Stochastic Processes

Sommersemester 2019, montags 12:00-13:00, Campus Golm, Haus 9 Raum 0.13

08.04.19 **Suren Poghosyan** (Yerevan, Armenia):
Existence of limiting correlation functions and their cluster representation

15.04.19 **Hannah Marienwald** (Berlin/Potsdam):
Incremental Cover Trees for Dynamic Diversification

29.04.19 **Tanja Pasurek** (Bielefeld):
Extension of Dobrushin's uniqueness criterion and applications to Gibbs point processes

20.05.19 **Oleksandr Prykhodko** (Kyiv/Potsdam):
Random walk with lagging

27.05.19 **Linda Khachatryan** (Yerevan, Armenia):
Non-linear functionals preserving normal distribution and asymptotic normality

03.06.19 **Giovanni Conforti** (École Polytechnique, France):
The turnpike property, large deviations, and the Schroedinger problem

24.06.19 No seminar: we suggest to participate to the workshop *Phase Transitions and Particle Systems* at the WIAS Berlin

01.07.19 **Paolo Pigato** (WIAS Berlin):
Precise asymptotics of rough stochastic volatility models

08.07.19 **Oleksandr Zadorozhnyi** (Potsdam):
Concentration of Weakly dependent Banach-valued sums and applications to statistical learning methods

15.07.19 **Wolfgang Löhr** (Duisburg-Essen):
Continuum limits of tree-valued stochastic processes

SFB 1294 Data Assimilation

Interessenten sind herzlich eingeladen !

Pierre Houdebert and Sara Mazzonetto.