Session 3 - Statistique et processus fractionaires

Lundi 27.08	Présentations
15:00 - 15:30	**Al. Brouste** - Statistical Inference in partially observed and controlled fractional diffusion systems
15:30 - 16:00	**S. Bourguin -** Asymptotic theory for fractional regression models via Malliavin calculus
16:00 - 16:30	**J.-F. Coeurjolly - A**bout the multivariate fractional Brownian motion
16:30 - 17:00	**J.-M. Bardet -** Nonparametric estimation of the local Hurst function of multifractional Gaussian processes
17:00 - 17:30	pause café
17:30 - 18:00	**C. Lacaux** - Modulus of continuity of sub-Gaussian fields. Application to multi-stable random fields
18:00 - 18:30	**P. Bertrand -** Statistics of fractal processes with applications to physiological signals. An example: Heartbeat Dynamic
18:30 - 19:00	

Mercredi 29.08	Présentations
15:00 - 15:30	**S. Seuret -** Wavelet multifractal models, and estimators of large deviations spectrum
15:30 - 16:00	**M. Clausel -** High order chaotic limits of wavelet scalograms under long–range dependence
16:00 - 16:30	**J. Lebovits -** Stochastic integration with respect to multifractional Brownian motion via tangent fractional Brownian motions
16:30 - 17:00	**A. Durand -** Two models of Lévy random fields and their multifractal analysis
17:00 - 17:30	pause café
17:30 - 18:00	
18:00 - 18:30	
18:30 - 19:00	