

Programme

“Probability and Statistics”

Friday, 30.08	Presentation
9:00 – 10:00	M. Iosifescu - Spectral analysis of the continued fraction expansion
10:00 – 11:00	D. Crisan - Kusuoka-Stroock gradient bounds for the solutions of stochastic PDEs
11:00 – 11:30	<i>Coffee break</i>
11:30 – 12:30	V. Bally - A probabilistic interpretation of the parametrix method
12:30 – 15:00	<i>Lunch</i>
15:00 – 16:00	D.L. Nicolae - Statistical methods for next-generation genomics technologies
16:00 – 17:00	D. Sylvan - Modeling distribution functions and quantiles for processes with complex temporal and spatial dependencies
17:00 – 17:30	<i>Coffee break</i>
17:30 – 18:30	F. Avram - On matrix exponential approximations of densities and applications to ruin and queueing theory
18:30 – 19:30	C. Varsan - From deterministic to stochastic via the characteristic systems

Saturday, 31.08	Presentation
9:00 – 10:00	T. Moroza n - Nonlinear Riccati type equations with applications to stochastic control problems
10:00 – 11:00	A. Spataru - Precise asymptotics in strong limit theorems
11:00 – 11:30	<i>Coffee break</i>
11:30 – 12:30	I. Popescu - Stochastic target approach to Ricci flow on surfaces
12:30 – 15:00	<i>Lunch</i>
15:00 – 16:00	A. Stan - A Holder-Young inequality for the norms of generalized Gaussian Wick products
16:00 – 17:00	C. Preda - 1-dependent stationary sequences and application to scan statistics
17:00 – 17:30	<i>Coffee break</i>
17:30 – 18:30	R. Craiu - Divide and conquer: Some strategies for regional adaptive MCMC