

Berliner Kolloquium Wahrscheinlichkeitstheorie

Sommersemester 2011

Veranstalter:

FG Stochastische Systeme mit Wechselwirkung (WIAS)

Institut für Stochastik (HUB)

AG Stochastik (TUB)

Ort und Zeit:

WIAS, Mohrenstr. 39, 10117 Berlin

Erhard-Schmidt-Hörsaal (Erdgeschoss)

Mittwoch, 17:00 c.t.

| Datum | Name/Institution | Titel |
|--------|---|--|
| 13.04. | Humboldt Distinguished Lecture | Series in Applied Mathematics, Adlershof |
| 20.04. | | |
| 27.04. | | |
| 04.05. | | |
| 11.05. | | |
| 18.05. | Jia-An Yan (Beijing) | New formulations of Markowitz's mean-variance portfolio selection |
| 25.05. | Goran Peskir (Manchester) | Optimal detection of a hidden target: The median rule |
| 22.06. | | |
| 29.06. | Igor Cialenco (Illinois Inst. of Tech.) | On Coherent Dynamic Measures of Performance and Risk in Financial Markets |
| | Siva Athreya (Indian Stat. Inst.) | Brownian Motion on R trees |
| 06.07. | Alexander Drewitz (ETH Zürich) | Survival Probability of a Random Walk Among a Poisson System of Moving Traps (and Some Related Topics) |
| | Paul Jung (Sogang Univ., Korea) | Random walks at random times |
| 13.07. | Matthias Löwe (Univ. Münster) | Reconstruction of random scenery - results and perspectives |