

21st Oxford-Berlin Young Researchers Meeting on Applied Stochastic Analysis

– Schedule –

Thursday, 3rd July

Location: WIAS Berlin, Mohrenstraße 39, 10117 Berlin

<https://osm.org/go/0MbEfZK0t?node=5374911183>

Room: Erhard-Schmidt-Hörsaal (Ground Floor)

09:00–09:30	Welcome	
Chair:	Peter Friz	
09:30–10:00	Luca Pelizzari (WIAS Berlin)	<i>Expected signatures for time-augmented processes</i>
10:00–10:30	Sheng Wang (University of Melbourne)	<i>Finite radius of log-signature and Lyons-Sidorova conjecture</i>
10:30–11:00	Coffee Break	
Chair:	Terry Lyons	
11:00–11:30	Fride Straum (University of Oxford)	<i>Signatures on separable Hilbert spaces and applications to 2D paths</i>
11:30–12:00	Rosa Preiss (TU Berlin)	<i>Conjugation, loop and closure invariants of the iterated-integrals signature</i>
12:00–13:30	Lunch Break	
Chair:	Rosa Preiss	
13:30–14:00	Francesco Triggiano (Scuola Normale Superiore, Pisa)	<i>Well-posedness of rough 2D Euler equation with bounded vorticity</i>
14:00–14:30	Julian Kern (FU Berlin)	<i>The Katzenberger method with an application to population genetics</i>
14:30–15:00	Thomas Wagenhofer (TU Berlin)	<i>Weak error rates for local stochastic volatility models</i>
15:00–15:30	Coffee Break	
Chair:	Helena Kremp	
15:30–16:00	Marco Rehmeier (TU Berlin)	<i>p-Brownian motion and the p-Laplacian</i>
16:00–16:30	Yueh-Sheng Hsu (TU Wien)	<i>Variance renormalisation of two dimensional gPAM with differentiated space white noise</i>
16:30–17:00	Aleksei Kroshnin (WIAS Berlin)	<i>Uniform approximation of occupation time functionals of diffusion processes</i>
18:30	Conference dinner at Alte Pumpe (location here)	

Friday, 4th July

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Room: Erhard-Schmidt-Hörsaal (Ground Floor)

Chair: Thomas Wagenhofer

09:00–9:30	Ioannis Gasteratos (TU Berlin)	<i>Kolmogorov equations for stochastic Volterra processes with singular kernels</i>
09:30–10:00	Filippo de Feo (TU Berlin)	<i>Stochastic optimal control in Hilbert spaces and applications to economic problems with delays and SPDEs</i>
10:00–10:30	Da Li (University of Oxford)	<i>Introduction to flow equation approach for singular SPDEs</i>
10:30–11:00	Coffee Break	
	Chair: Lingyi Yang	
11:00–11:30	Shanshan Hu (TU Berlin)	<i>Generation of random dynamical systems for McKean-Vlasov SDEs</i>
11:30–12:00	Jannis Dause (TU Berlin)	<i>Duality in stochastic optimal control problems with rough paths</i>
12:00–13:30	Lunch Break	
	Chair: Luca Pelizzari	
13:30–14:00	Constantin Kogler (University of Oxford)	<i>Stationary measures for random walks on Lie groups</i>
14:00–14:30	Yuchen Sun (TU Berlin)	<i>Rough backward SDEs with discontinuous Young driver</i>
14:30–15:00	Jost Pieper (University of Durham)	<i>Rough SDEs and robust filtering for jump-diffusions</i>
15:00–15:30	Coffee Break	
	Chair: Ioannis Gasteratos	
15:30–16:00	Stefanos Theodorakopoulos (TU Berlin)	<i>Stability of backward propagation of chaos</i>
16:00–16:30	Huilin Zhang (HU Berlin)	<i>Rough stochastic filtering: robustness, PDEs and approximation</i>

Saturday, 5th July

Location: WIAS Berlin, Mohrenstraße 39, 10117 Berlin

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Room: Erhard-Schmidt-Hörsaal (Ground Floor)

Chair: Alexandre Bloch

9:00–9:30	Jean-David Jacques (Universität Potsdam)	<i>Geometric post-Lie deformations and applications to Regularity Structures</i>
09:30–10:00	Richard Krieg (Universität Greifswald)	<i>Weighted iterated sums in deep learning</i>
10:00–10:30	Nero Ziyu Li (Imperial College London)	<i>The general iterated graph systems</i>
10:30–11:00	Coffee Break	
	Chair: Jost Pieper	
11:00–11:30	Samuel Chun Hei Lam (University of Oxford)	<i>Learning ergodic time-series with recurrent neural networks</i>
11:30–12:00	Lingyi Yang (University of Oxford)	<i>Anomaly detection for streamed data</i>