

Junior Female Researchers in Probability 2022

Wednesday 05/10/22		Thursday 06/10/22		Friday 07/10/22	
9.00-9.10	Opening Remarks				
9.10-10.10	Silke Rolles (TU Munich)	9.00-10.00	Alexandra Neamtu (U Konstanz)	9.00-10.00	Sylvie Méléard (École Polytechnique)
10.10-10.40	Coffee Break	10.00-10.40	Coffee Break	10.00-10.40	Coffee Break
10.40-11.00	Elena Magnanini (WIAS Berlin)	10.40-11.00	Eya Zougar (U Monastir)	10.40-11.00	Branda Goncalves (LPTM, Pontoise)
11.00-11.20	Francesca Cottini (U Milano-Bicocca)	11.00-11.20	Shenglan Yuan (U Augsburg)	11.00-11.20	Eliana Fausti (U Oxford)
11.20-11.40	Elisa Marini (U Padua)	11.20-11.40	Margherita Zanella (Politecnico di Milano)	11.20-11.40	Corinna Perchtold (U Linz)
11.40-12.00	Vanessa Trapp (TU Hamburg)	11.40-12.00	Katharina Oberpriller (U Freiburg)	11.40-12.00	Devika Khurana (U Linz)
12.00-13.30	Break	12.00-13.30	Break	12.00-13.30	Break
13.30-13.50	Denise Uwamariya (Linköping U)	13.30-13.50	Linn Engström (KTH Stockholm)	13.30-13.50	Tijana Levajkovic (TU Wien)
13.50-14.10	Yuanyuan Xu (IST Austria)	13.50-14.10	Maik Klein (U Kiel)	13.50-14.10	Julia Ackermann (U Gießen)
14.10-14.30	Natalia Gardona Tobon (U Göttingen)	14.10-14.30	Burcu Aydogan (RWTH Aachen)	14.10-14.30	Arzu Ahmadova (U Duisburg-Essen)
14.30-14.50	Kseniia Khudiakov (IST Austria)	14.30-14.50	Janka Möller (U Vienna)	14.30-14.50	Ofelia Bonesini (U Padova)
14.50-15.30	Coffee Break	14.50-15.30	Coffee Break	14.50-15.30	Coffee Break
15.30-15.50	Serena Della Corte (TU Delft)	15.30-15.50	Tamara Göll (KIT Karlsruhe)	15.30-15.50	Julie Tourniaire (ISTA, U Vienna)
15.50-16.50	Alessandra Bianchi (U Padua)	15.50-16.50	Kim Weston (Rutgers U)	15.50-16.50	Lisa Hartung (U Mainz)
16.50-17.00	Break			16.50-17.00	Closing Remarks
17.00-18.00	Q&A Session	19.00	Conference Dinner		

Junior female researchers in probability

– Schedule –

October 5-7, 2022

All times in CET

Wednesday, October 5th

9:00-9:10	Opening remarks	
9:10-10:10	Silke Rolles (TU Munich)	<i>An introduction to reinforced processes</i>
10:10-10:40	Coffee break	
10:40-11:00	Elena Magnanini (WIAS Berlin)	<i>Gelation in a Spatial Marcus-Lushnikov Process</i>
11:00-11:20	Francesca Cottini (University of Milano-Bococca)	<i>Gaussian Fluctuations for the 2d directed polymers in the quasi-critical regime</i>
11:20-11:40	Elisa Marini (University of Padua)	<i>Noise-induced periodicity in a frustrated network of interacting diffusions</i>
11:40-12:00	Vanessa Trapp (TU Hamburg)	<i>Lower variance bounds for Poisson functionals</i>
12:00-13:30	Break	
13:30-13:50	Denise Uwamariya (Linköping University)	<i>Large deviation asymptotics of condition numbers of random matrices</i>
13:50-14:10	Yuanyuan Xu (IST Austria)	<i>Quantitative Tracy–Widom laws for the largest eigenvalue of generalized Wigner matrices</i>
14:10-14:30	Natalia Gardona Tobon (University of Göttingen)	<i>The contact process with fitness on Galton-Watson trees</i>
14:30-14:50	Kseniia Khudiakov (IST Austria)	<i>Multidimensional Wright-Fisher diffusion with epistatic selection</i>
14:50-15:30	Coffee break	
15:30-15:50	Serena Della Corte (TU Delft)	<i>On the motion of motor proteins: A large deviation approach</i>
15:50-16:50	Alessandra Bianchi (University of Padua)	<i>Random walks on a Lévy-type random media</i>
16:50-17:00	Break	
17:00-18:00	Scientific career as a woman in Mathematics - Q & A	

Thursday, October 6th

09:00-10:00	Alexandra Neamtu (University of Konstanz)	<i>Bifurcation theory for stochastic (partial) differential equations</i>
10:00-10:40	Coffee break	
10:40-11:00	Eya Zougar (University of Monastir)	<i>Stochastic Heat Equation with piecewise constants coefficients</i>
11:00-11:20	Shenglan Yuan (University of Augsburg)	<i>Effective dynamics of interfaces for nonlinear SPDEs driven by multiplicative white noise</i>
11:20-11:40	Margherita Zanella (Politecnico di Milano)	<i>Ergodic results for the stochastic nonlinear Schroedinger equation</i>
11:40-12:00	Katharina Oberpriller (University of Freiburg)	<i>Generalized Feynman-Kac Formula under volatility uncertainty</i>
12:00-13:30	Break	
13:30-13:50	Linn Engström (KTH Stockholm)	<i>Computational martingale optimal transport and mathematical finance</i>
13:50-14:10	Maike Klein (University of Kiel)	<i>On the gain of collaboration</i>
14:10-14:30	Burcu Aydogan (RWTH Aachen)	<i>Optimal Execution under Partially Observed State</i>
14:30-14:50	Janka Möller (University of Vienna)	<i>Signature Methods in Stochastic Portfolio Theory</i>
14:50-15:30	Coffee break	
15:30-15:50	Tamara Göll (KIT Karlsruhe)	<i>Nash equilibria for relative investors via no-arbitrage arguments</i>
15:50-16:50	Kim Weston (Rutgers University)	<i>Financial equilibrium with limited participation</i>
19:00	Conference Dinner	

Friday, October 7th

09:00-10:00	Sylvie Méléard (École Polytechnique)	<i>Multiscale eco-evolutionary models: from individuals to populations</i>
10:00-10:40	Coffee break	
10:40-11:00	Branda Goncalves (LPTM, Pontoise)	<i>On population growth with catastrophes</i>
11:00-11:20	Eliana Fausti (University of Oxford)	<i>One-dimensional mean-field problem for the advancing front of an epidemic</i>
11:20-11:40	Corinna Perchtold (University of Linz)	<i>Spatial modelling and inference with SPDE- based GMRFs</i>
11:40-12:00	Devika Khurana (University of Linz)	<i>Simulating First Passage Times for Itô Diffusions</i>
12:00-13:30	Break	
13:30-13:50	Tijana Levajkovic (TU Wien)	<i>Spectral methods for SPDEs with application</i>
13:50-14:10	Julia Ackermann (University of Gießen)	<i>Reducing Obizhaeva-Wang type trade execution problems to LQ stochastic control problems</i>
14:10-14:30	Arzu Ahmadova (University of Duisburg-Essen)	<i>Discrete time mean-field stochastic optimal control problems: Pontryagin's Maximum Principle</i>
14:30-14:50	Ofelia Bonesini (University of Padova)	<i>On correlated equilibria and mean field games in progressive strategies</i>
14:50-15:30	Coffee break	
15:30-15:50	Julie Tourniaire (ISTA, University of Vienna)	<i>A branching particle system as a model of semi pushed fronts</i>
15:50-16:50	Lisa Hartung (University of Mainz)	<i>F-KPP equations and the Feynman-Kac formula</i>
16:50-17:00	Closing remarks	