

17th Oxford-Berlin Young Researchers Meeting on Applied Stochastic Analysis

– Schedule –

Thursday, 27th April

Location: WIAS Berlin, Mohrenstraße 39, 10117 Berlin
<https://osm.org/go/0MbEfZK0t?node=5374911183>
Room: Erhard-Schmidt-Hörsaal (Ground Floor)

11:00–11:15	Welcome Chair: tba	
11:15–11:40	Leonard Schmitz (University of Greifswald)	<i>Attention on Signature-Type Features: Beating Quadratic Costs</i>
11:40–12:05	Benjamin Walker (University of Oxford)	<i>Neural Controlled Differential Equations: Memory</i>
12:05–12:30	Emanuel Rapsch (TU Berlin)	<i>Decision-Theoretic Aspects of Stochastic Differential Games</i>
12:30–14:00	Lunch Break Chair: tba	
14:00–14:25	Jiaming Chen (Courant Institute & Sorbonne Université)	<i>Trajectorial Interpretation to the Dissipation Phenomena of Relative Entropy</i>
14:25–14:50	Huanyu Yang (FU Berlin and WIAS Berlin)	<i>A Characterization of Intermittency in Continuum Parabolic Anderson Model</i>
14:50–15:15	Antoine Hocquet (TU Berlin)	<i>McKean–Vlasov Equations with Rough Common Noise and Quenched Propagation of Chaos</i>
15:15–15:45	Coffee Break Chair: tba	
15:45–16:10	Luca Pelizzari (WIAS Berlin)	<i>Rough PDEs for Local Stochastic Volatility Models</i>
16:10–16:35	Florian Huber (University of Vienna)	<i>Interacting Particles and Market Capitalization Curves</i>
16:35–17:00	Simon Breneis (WIAS Berlin)	<i>Weak Markovian Approximations of Rough Heston</i>

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Chair: tba

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| 09:30–09:55 | Bin Pei
(Friedrich Schiller
University Jena) | <i>Almost Sure Averaging for Evolution Equations
Driven by Fractional Brownian Motions</i> |
| 09:55–10:20 | Lukas Anzeletti
(CentraleSupélec) | <i>Path-by-Path Uniqueness for SDEs
under Krylov–Röckner Condition</i> |
| 10:20–10:45 | Lukasz Madry
(Université
Paris-Dauphine) | <i>Long Term Behaviour of a Singular
Fractional SDE</i> |
| 10:45–11:15 | Coffee Break | |
| | Chair: tba | |
| 11:15–11:40 | Lukas Gräfner
(FU Berlin) | <i>Weak Wellposedness for an SDE with Singular,
Divergence-Free, Random Drift</i> |
| 11:40–12:05 | Chengcheng Ling
(TU Wien) | <i>Numerical Analysis for Singular SDEs</i> |
| 12:05–12:30 | Oleg Butkovsky
(WIAS Berlin) | <i>Stochastic Equations with Singular Drift
Driven by Fractional Brownian Motion</i> |
| 12:30–14:00 | Lunch Break | |
| | Chair: tba | |
| 14:00–14:25 | Jiajie Tao
(University College
London) | <i>A Study of Transformed Brownian Rough Paths</i> |
| 14:25–14:50 | Francesca Primavera
(University of Vienna) | <i>Signature SDEs with Jumps</i> |
| 14:50–15:15 | Christopher Salvi
(Imperial College London) | <i>Neural Signature Kernels as Infinite-Width
Limits of Neural Controlled Differential
Equations</i> |
| 15:15–15:45 | Coffee Break | |
| | Chair: tba | |
| 15:45–16:10 | Carlo Bellingeri
(TU Berlin) | <i>Varieties of Discrete Signatures</i> |
| 16:10–16:35 | Emilio Ferrucci
(University of Oxford) | <i>Branched Ito Formula and Itô-
Stratonovich Correction</i> |
| 16:35–17:00 | Wei Huang
(FU Berlin) | <i>Scaling Limits of Stochastic Transport
Equations on Manifolds</i> |

Saturday, 29th April

Location: WIAS Berlin, Mohrenstraße 39, 10117 Berlin

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Chair: tba

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|-------------|--|--|
| 09:30–09:55 | Jean-David Jacques
(Sorbonne Université) | <i>Post- Lie Algebras of Derivations
and Regularity Structures</i> |
| 09:55–10:20 | Gideon Chiusole
(TU Munich/TU Berlin) | <i>Towards Abstract Wiener Model Spaces</i> |
| 10:20–10:45 | Ludwig Rahm
(NTNU) | <i>Planar Regularity Structures</i> |
| 10:45–11:15 | Coffee Break | |
| | Chair: tba | |
| 11:15–11:40 | Rosa Preiß
(Uni Potsdam) | <i>The Question of Non-Redundancy
of the Log-Signature Revisited</i> |
| 11:40–12:05 | Emanuele Verri
(University of Greifswald) | <i>Generalized Permutation Patterns in Time
Series Analysis</i> |
| 12:05–12:30 | Martin Geller
(University of Oxford) | <i>Controlled Rough Paths as Integrals of
Cocyclic One-Forms</i> |