Program ASD 2023

Thursday

08:00-08:45 (Oman-Saal, Z.1.29)

Check-In

08:45-09:00 (HS 1)

Clemens Heuberger (Dean, Faculty of Technical Sciences): *Opening*

09:00-10:30 (HS 1, Chair: Michaela Szölgyenyi)

Julio Backhoff (University of Vienna): *Plenary Talk: Bass Martingales: existence, duality, and their properties.*

Stefan Rigger (d-fine Austria GmbH): *Probabilistic Solutions of the supercooled Stefan Problem*

10:30-11:00 (Oman-Saal, Z.1.29)

Coffee Break

11:00-12:30 (HS 1, Chair: Irene Tubikanec)

Mate Gerencser (TU Wien): *Integration along stochastic processes*

Jani Nykänen (University of Jyväskylä): *Mean field SDEs with a diffusion coefficient discontinuous in the measure component*

Benjamin Robinson (University of Vienna): *A regularized Kellerer theorem in arbitrary dimension*

12:30-14:00

Conference Picture

Lunch (self-organized)

14:00-15:30 (HS 1, Chair: Benjamin Robinson)	14:00-15:30 (HS 2, Chair: Gunther Leobacher)
Minoo Kamrani (Razi University): *Approximation of Solutions of SDEs Driven by a fBm with Applications in Mathematical Finance* **Xin Zhang** (University of Vienna): *Comparison of second order PDEs on Wasserstein space* **Mohammad Reza Yeganegi** (International Institute for Applied Systems Analysis, Austria): *Wavelet Phase Difference and Granger Causality: A Simulation Study*	**Lorenz Gilch** (University of Passau): *Capacity of the Range of Random Walks on Free Products* **Francesco Pedrotti** (Institute of Science and Technology Austria): *Contractive coupling rates and curvature lower bounds for Markov chains* **Sándor Guzmics** (University of Vienna): *Extreme value copulas based on Freund's multivariate lifetime model and some of their properties*

15:30-16:00 (Oman-Saal, Z.1.29)

Coffee Break

16:00-17:30 (HS 1, Chair: Verena Schwarz)

Anna Paula Kwossek (University of Mannheim): *The Euler scheme for rough and stochastic differential equations revisited*

Christopher Rauhögger (University of Passau): *On the performance of the Euler-Maruyama scheme for multidimensional SDEs with a drift coefficient that is discontinuous in a compact set*
Tsiry Avisoa Randrianasolo (Montanuniversitaet Leoben): *Numerical Schemes for an Obstacle Problem Appearing in Dynkin Games with Incomplete Information*

19:00-open end

Conference Dinner @ Villa Lido

Friday

09:00-10:30 (HS 1, Chair: Ecaterina Sava-Huss)

Lisa Hartung (Johannes Gutenberg University Mainz): *Plenary Talk: The Feynman-Kac formula, reaction diffusion equations and Brownian excursions*

Boris Jidjou Moghomye (Montanuniversitaet Leoben): *On a stochastic Chemotaxis-fluid flow model*

10:30-11:00 (Oman-Saal, Z.1.29)

Coffee Break

11:00-12:30 (HS 1, Chair: Joscha Prochno)	11:00-12:30 (HS 2, Chair: Mate Gerencser)
Mathias Sonnleitner (University of Passau): *A probabilistic approach to Lorentz balls* **Michael Juhos** (University of Passau): *The large deviation behaviour of lacunary sums* **Levi Haunschmid-Sibitz** (TU Wien): *The Stochastic Six Vertex Speed Process*	**Paul Honore Takam** (BTU Cottbus-Senftenberg): *Optimal Management of a Residential Heating System with a Geothermal Energy Storage* **Andreas Celary** (WU Vienna): *Reproducing Kernel Based Methods for Modelling the Discount Curve* **Maximilian Diehl** (University of Kaiserslautern-Landau): *Compression and Simulation of Large Insurance Portfolios with New Business*

12:30-14:00

Lunch (self-organized)

14:00-15:30 (HS 1, Chair: Mathias Sonnleitner)

Moritz Dober (University of Vienna): *Invariance principle in the random-cluster and Ashkin–Teller models*

Panagiotis Spanos (Graz University of Technology): *Spread-out Percolation*

Maalvladedon Ganet Some (University of Rwanda, BTU Cottbus-Senftenberg): *Stochastic Optimal Control of a Prosumer in a District Heating System*