Workshop on Stochastic Analysis and Related Topics 2022

Institut für Mathematische Stochastik, November 10-11, 2022

Thursday, November 10th

09.00 – 09.45	**Andreas Basse O'Connor** (Aarhus) Equivalent martingale measures for Lévy-driven moving averages
09.45 – 10.30	**Sergio Pulido** (ENSIIE Paris) The rough Heston model with self-exciting jumps
	Coffee break
11.00 – 11.45	**Martin Friesen** (Dublin) Stationarity and limiting distributions of affine Volterra processes
11.45 – 12.30	**Sara Svaluto-Ferro** (Verona) From signature-based models to affine and polynomial processes and back
	Lunch break
14.00 – 14.45	**Aleks Mijatovic** (Warwick) When is the convex hull of a Lévy path smooth?
14.45 – 15.30	**Alex Watson** (University College London) Markov additive friendships
	Coffee break
16.00 – 16.45	**Martin Kolb** (Paderborn) Diffusions with random jumps from the boundary
16.45 – 17.30	**Kamil Kaleta** (Wroclaw) Quasi-ergodicity of compact strong Feller semigroups in L^2
19.00	**Conference dinner**

Friday, November 11th

09.00 – 09.45	**Mateusz Kwasnicki** (Wroclaw) Liouville's theorems for Lévy operators
09.45 – 10.30	**Bruno Toaldo** (Turin) Exit time of semi-Markov processes and the non-local heat equation on a time dependent domain
	Coffee break
11.00 – 11.45	**Vitali Wachtel** (Bielefeld) Persistence of AR(1) sequences with Rademacher innovations and deterministic dynamical systems
	Lunch break
13.30 – 14.15	**Tiziano De Angelis** (Turin) A change of variable formula with applications to multi-dimensional optimal stopping problems
14.15 – 15.00	**Ilya Pavlyukevich** (Jena) Heterogeneous diffusion: non-uniqueness, uniqueness and selection
15.00 – ???	**Coffee break and Discussion**
	Stand: 07.11.2022