Workshop in Stochastics
Monday, December 16, 2019
D 406

Universität Konstanz

Mannheim meets Konstanz

9.10-9.40	Felix Hummel (TU München)	An overview of white noise
9.40-10.05	Philipp Gut (Mannheim)	A quasi-Monte Carlo method for an optimal control problem constrained by parametric PDEs
10.05-10.30	Simon Weißmann (Mannheim)	Adaptive regularization within ensemble Kalman inversion
11.00-11.25	Christian Hirsch (Mannheim)	A spatial small-world graph arising from activity-based reinforcement
11.25-11.50	Stephan Eckstein (Konstanz)	Optimal transport and distributionally robust optimization: Numerical methods using dual structures and neural networks
11.50-12.15	Sam Baguley (Mannheim)	Potential theory and Lévy processes
13.45-14.10	Lukas Trottner (Mannheim)	Overshoots of Lévy processes from a Markov perspective
14.10-14.35	José Miguel Zapata García (Konstanz)	Large deviations built on max-stability
14.35-15.00	Quan Shi (Mannheim)	Interval partition evolutions related to stable processes
15.30-15.55	Matti Kiiski (Mannheim)	Characterization of optional projections
15.55-16.25	Markus Kunze (Konstanz)	Diffusion with nonlocal boundary conditions

Organizers:
- Robert Denk, Konstanz
- Michael Kupper, Konstanz
- Leif Döring, Mannheim
- David Prömel, Mannheim