



# Lévy processes and their applications

December 20-21, 2012

From December 20-21, 2012 a workshop on Lévy processes and their applications will take place at the Institute of Mathematics in building Y27 room H28. All are welcome to attend the workshop.

## Thursday December 20, 2012

- 09.00-10.00 M. Yor: Peacocks and Lévy processes
- 10.00-11.00 M. Beiglböck: Mazur's lemma in stochastic analysis
- 11.00-11.30 coffee break
- 11.30-12.30 L. Chaumont: Coding multitype branching forests: application to the law of the total progeny
- 12.30-14.00 lunch
- 14.00-15.00 A. Kyprianou: Law of the time to absorption at zero of a (not-necessarily) symmetric stable Lévy process
- 15.00-16.00 M. Savov: Eigenvalue expansions of invariant Feller-Lamperti semigroups generated by non-local, non-selfadjoint operators via intertwining approach
- 16.00-16.30 coffee break
- 16.30-17.30 L. Döring: Real-valued self-similar processes and jump SDEs

## Friday December 21, 2012

- 09.00-10.00 D. Khoshnevisan: Nonlinear noise excitation
- 10.00-11.00 S. Dereich: Multilevel Monte-Carlo algorithms for Lévy-driven SDEs
- 11.00-11.30 coffee break
- 11.30-12.30 N. Eisenbaum: On positively correlated squared Gaussian processes
- 12.30-14.00 lunch
- 14.00-15.00 F. Aurzada: Small deviations and Chung type LIL for Lévy processes
- 15.00-16.00 R. Doney: Local limit results for subordinators
- 16.00-16.30 coffee break

For more information please contact:

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