

Short talk sessions program

Monday

14:00-14:30	Philipp Thomann (UZH)	On a generalization of the Sherrington-Kirkpatrick model
14:30-15:00	Sophie Penisson (UP)	Multitype branching processes conditioned on very late extinction. An example in epidemiology
15:00-15:30	Danyu Yang (Oxford)	Maximum of a rough path from its signature

Tuesday

14:00-14:30	Augusto Teixeira (ETHZ)	Random walk trajectories and random interlacements
14:30-15:00	Alex Drewitz (TUB)	Ballistic criteria for RWRE
15:00-15:30	Balazs Rath (BME)	Erdős-Rényi random graphs + forest fires = Self-Organized Criticality
	Coffee break	
16:00-16:30	Agnes Backhausz (Budapest)	Local degree distribution in scale free random graphs
16:30-17:00	Alessandra Cipriani (UZH)	Quantum spin systems: a dynamical approach
17:00-17:30	Mathias Rafler (UP)	Pólya's Urn and its Perspective on Point Processes
17:30-18:00	Adrian Schnitzler (TUB)	Exact asymptotics in the parabolic Anderson model

Thursday

14:00-14:30	Matteo Casserini (ETHZ)	Predictable projections of Itô SDEs
14:30-15:00	Anja Richter (HUB)	Differentiability of martingale driven Backward SDE and application to finance
15:00-15:30	Xiaobo Bao (ETHZ)	Backward SDEs with superquadratic growth
	Coffee break	
16:00-16:30	Hilmar Mai (HUB)	Maximum likelihood estimation for Lévy-driven Ornstein-Uhlenbeck processes
16:30-17:00	Balint Veto (BME)	Skorohod reflection of Brownian paths and BES ³
17:00-17:30	Felix Rubin (UZH)	Scaled limit and rate of convergence for the largest eigenvalue from the generalized
17:30-18:00		Cauchy random matrix ensemble