Schedule for the 3rd Annual Graduate Student Conference in Probability

May 1-3, 2009

hosted by
The Department of Statistics and Operations Research at UNC- Chapel Hill
and
The Department of Mathematics at Duke University

Friday, May 1st

Due to the large number of speakers, we will have talks run in parallel. The speaker listed first will be in Hanes Room 120 and the speaker listed second will be in Hanes Room 125.

8:00-9:00 am	Registration and Breakfast (Hanes 3rd Floor)	
9:00-9:25 am	Welcome Session (Hanes Room 120)	
9:30-9:50 am	*Two type stochastic model for concentration in yeast cell* Ankit Gupta	*Variations and Hurst index estimation for a Rosenblatt process using longer filters* Alexandra Chronopoulou
9:55-10:15 am	*Reaction-diffusion equations with extra parameters* Yaqin Feng	*CLT's for Hilbert-space valued random fields under a strong mixing condition* Cristina Tone
10:15-10:30 am	Coffee Break (Hanes 3rd Floor)	
10:30-11:30 am	**David Aldous: Keynote Address (Murphey Room 116)** *Spatial random networks*	
11:30-1:00 pm	Lunch (Hanes 3rd Floor)	
1:00-1:20 pm	*Large deviations for additive functionals of Markov processes* Adina Oprisan	*Brownian motion on manifolds with manifold time-space* Dmytro Karabash
1:25-1:45 pm	*Error analysis of the simulation method for a Jump Type Markov process* Arnab Ganguly	*Formulas for stopped Lévy processes at CUSUM stopping times* Georgios Fellouris
1:50-2:30 pm	*Survival and limiting configurations in the two-type Richardson model, part 2* Nathaniel Blair-Stahn	*First passage times of Lévy subordinators: moments and computation* Mark Veillette
2:30-2:45 pm	Coffee Break (Hanes 3rd Floor)	
2:45-3:05 pm	*Fluctuations of branching random walks* Ming Fang	*On evaluation points for stochastic integrals* Julius Esunge
3:10-3:30 pm	*Models of dissemination through pairwise contact* Joseph Whitmeyer	*Feynman-Kac formula for heat equation driven by fractional white noise* Jian Song
3:35-4:15 pm	*What I believe about what you believe about what I believe, and so on ad infinitum* Paul Varkey	*Heat kernel measures on path and loop groups* Matt Cecil
4:15-4:30 pm	Coffee Break (Hanes 3rd Floor)	
4:30-5:30 pm	**Russell Lyons: Keynote Address (Murphey Room 116)** *Asymptotic enumeration of spanning trees via traces and random walks*	
5:30 pm	Opening Reception (Hanes 3rd Floor)	

Saturday, May 2nd

Due to the large number of speakers, we will have talks run in parallel. For the talks before lunch, the speaker listed first will be in Gardner Room 008 and the speaker listed second will be in Gardner Room 105. For the talks after lunch, the speaker listed first will be in Wilson Room 107 and the speaker listed second will be in Peabody Room 215.

8:00-8:45 am	Breakfast (Hanes 3rd Floor)	
8:45-9:05 am	*Moderate deviation of intersection of ranges of random walks in the stable case* Justin Grieves	*Volatility of Eurodollar futures and Gaussian HJM term structure models* Balaji Raman
9:10-9:30 am	*A dynamical version of the Kratky-Porod model of semi-flexible polymers* Philip Kilanowski/Marko Samara	*Statistical analysis of volatility component models* Fangfang Wang
9:35-10:15 am	*Traffic jams, polymer growth, and random matrices* Ivan Corwin	*Optimal trading strategies under arbitrage* Johannes Ruf
10:15-10:30 am	Coffee Break (Hanes 3rd Floor)	
10:30-11:30 am	**Daniel Stroock: Keynote Address (Gardner Room 105)** *Gaussian measures in infinite dimensions*	
11:30-1:00 pm	Lunch (Hanes 3rd Floor)	
1:00-1:20 pm	*Markov chains on left-regular bands* Aaron Smith	*Asymptotic tail probability of the maximum exceedance over a renewal threshold* Xuemiao Hao
1:25-1:45 pm	*Comparison theorems for random walks on quotients of fintiely generated groups* Russ Thompson	*Optimal consumption with investment in incomplete semimartingale markets* Helena Kauppila
1:50-2:30 pm	*Percolation with two robust clusters* Péter Mester	*An optimal portfolio of correlated futures with small transaction costs* Maxim Bichuch
2:30-2:45 pm	Coffee Break (Hanes 3rd Floor)	
2:45-3:05 pm	*A new total variation distance bound on Kac Random Walk* Yunjiang Jiang	*Drawdowns and drawups in a finite time horizon* Hongzhong Zhang
3:10-3:30 pm	*Soft edge results for longest increasing paths on the planar lattice* Nicos Georgiou	*The malfunction probability and surplus ruin probability for non-profit organizations* Li Chen
3:35-4:15 pm	*Eigenvalues for Wishart matrices* Weijun Xu	*Transition densities of symmetric α-stable processes* Joshua Tokle
4:15-4:30 pm	Coffee Break (Hanes 3rd Floor)	
4:30-5:30 pm	**David Aldous: Remarks on Teaching (Mitchell Room 005)** *Remarks on teaching an undergraduate "Probability in the Real World" course*	
5:30 pm	Dinner (Hanes 3rd Floor)	

Sunday, May 3rd

Due to the large number of speakers, we will have talks run in parallel. The speaker listed first will be in Hanes Room 120 and the speaker listed second will be in Hanes Room 125.

8:00-8:45 am	Breakfast (Hanes 3rd Floor)	
8:45-9:05 am	*Complete integrability in Burgers turbulence* Ravi Srinivasan	*Metastability in mean field models* Mykhaylo Shkolnikov
9:10-9:30 am	*Fitting circles to scattered data: parameter estimates have no moments* Ali Al-sharadqah	*Stochastic integration with respect to stable and tempered stable random measures* Matthew Turner
9:35-9:55 am	*Variable bandwidth kernel density estimation with clipping procedures* Hailin Sang	*Effect of friction on noise* Kunwoo Kim
10:00-10:40 am	*Effect of truncation on heavy-tailed models* Arijit Chakrabarty	*A view towards heteroclinicity of a dynamical system perturbed by small noise* Sergio Almada
10:40-10:55 am	Coffee Break (Hanes 3rd Floor)	
10:55-11:15 am	*Weak convergence of stochastic integrals driven by continuous time random walks* Meredith Burr	*Randomization of forcing in large systems of PDE for improvement of energy estimates* Chia Ying Lee
11:20-12:00 pm	*Inference in the presence of Volterra noise* Bobby Reiner	*Thick points of the Gaussian free field* Jason Miller
12:05-12:45 pm	*Linear dependence of binary random vectors of fixed weight* Ricardo Restrepo	*Fractal and smoothness properties of space-time Gaussian models* Yun Xue
12:50-1:10 pm	*Space-time Poisson processes applied to default data* Cristina Canepa	*Viscosity and Principal-Agent problem* Ruoting Gong

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4th Annual Graduate Student Conference in Probability

Tentative Dates: April 30 - May 2, 2010

Tentative Location: Duke University, NC

More Information to Follow in Fall 2009