Markov Processes and Related Topics

Monday July 10		Tuesday July 11	
8:00-8:40	Registration 9th Floor Lounge, Van Vleck Hall		
8:40-8:55	Welcome		
8:55-9:40	Steve Shreve *The Double Skorohod Map and Real-Time Queues*	8:55-9:40	James Kuelbs *Some Remarks on the CLT and the Compact LIL*
9:45-10:00	Vladimir Kurenok *On L_2 Estimates of Stable Integrals with Drift*	9:45-10:00	Isaac M. Sonin *A Decomposition-Separation Theorem for Markov Chains*
10:05-10:20	Yuriy V. Kolomiets *Fractional Stability for Functional CLT*	10:05-10:20	Stewart Ethier *Absorption-Time Distribution for an Asymmetric Random Walk*
10:25-10:45	*Break*	10:25-10:45	*Break*
10:45-11:00	Lidia Filus *On Pseudonormal Markovian Processes*	10:45-11:00	Jan Hannig *Relative Frequencies of Generalized Simulated Annealing*
11:05-11:20	F. Debbasch *Diffusion Processes on Lorentzian Manifolds*	11:05-11:20	David Sirl *Bounds for the Decay Parameter of a Birth-Death Process*
11:25-12:10	Eugene Dynkin *An Application of Markov Processes to Nonlinear Analysis*	11:25-12:10	Denis Talay *Around Misspecified Models in Finance*
12:10-2:00	Lunch	12:10-2:00	Lunch
2:00-2:45	Anna Amirdjanova *Properties and Applications of Multiple Stochastic Fractional Integrals*	2:00-2:30	*Future Directions*
2:50-3:05	Savas Dayanik *Filling the Gap Between American and Russian Options: Adjustable Regrets*	2:35-2:50	Kathryn Temple *Particle Representation of an Exit Measure*
3:10-3:25	Yasong Jin *Maximum Queue Length for a Queue with Gaussian Input*	2:55-3:10	Joe Watkins *The Wright-Fisher Diffusion Process and an Application to Queues and Bacterial Recombination*
3:30-4:00	*Break*	3:15-3:30	Mike Kouritzin *On Designing and Applying Practical Particle Filters*
		3:35-4:00	*Break*
4:00-4:15	Yong Zeng *Statistical Analysis of the Filtering Models with Marked Point Process Observations*	4:00-4:15	Douglas Blount *Convergence, Tightness, and Separation Results for Probabilities on Skorokhod Path Space*
4:20-5:05	Peter Glynn *Numerical Schemes for Simulating SDEs under the Total Variation Norm*	4:20-5:05	Donald Dawson *Catalytic Branching Processes*
5:15-7:00	*Reception* 9th Floor Lounge, Van Vleck Hall		

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Wednesday July 12		Thursday July 13	
8:55-9:40	R. J. Williams *A Measure Valued Process in a Bandwidth Sharing Model with General Document Size Distributions*	8:55-9:40	Pat Fitzsimmons *Recurrent Extensions of Self-Similar Markov Processes*
9:45-10:00	János Engländer *The Compact Support Property for Measure-Valued Processes*	9:45-10:00	Marton Balasz *Construction of the Zero Range Process and a Deposition Model with Super-linear Growth Rates*
10:05-10:20	Jin Feng *A Uniqueness Result for Stochastic Scalar Conservation Law*	10:05-10:20	Jason Swanson *Variations of the Solution to a Stochastic Heat Equation*
10:25-10:45	*Break*	10:25-10:45	*Break*
10:45-11:00	Guillaume Bonnet *Nonlinear SPDEs for Highway Traffic Flows*	10:45-11:00	Cristina Costantini *Boundary Sensitivities for Diffusion Processes in Time Dependent Domains*
11:05-11:20	Volker Wihstutz *Almost Sure Stability of Stochastic Delay Equations*	11:05-11:20	Ana Meda *Bounds for Dynamic Value at Risk*
11:25-12:10	Walter Willinger *On Internet Traffic as a Spatial-Temporal Process*	11:25-12:10	Søren Asmussen *Some Applications of the Kella–Whitt Martingale*
12:10-1:40	Lunch	12:10-2:00	Lunch
2:00-2:40	Poster Session C. Chevalier; Yasong Jin; Peter Kaczmarek and George Rus; Laurie Scott; Vena Pearl Boñgolan-Walsh; Weibiao Wu; Zhengxiao Wu	2:00-2:45	Thaleia Zariphopoulou *Dynamic Utilities*
2:45-3:30	Peter Ney *Large Deviations of Markov Chains*	2:50-3:05	Richard H. Stockbridge *Singular Stochastic Control Via Linear Programming*
		3:10-3:25	Chitro Majumdar *Markov Continuous Time in Discrete Case*
		3:30-4:00	*Break*
		4:00-4:15	Yoonjung Lee *Modeling the Random Demand Curve for Stock*
	American Players' Theatre Outing Spring Green, WI	4:20-5:05	Wendell H. Fleming *Risk Sensitive Control and Differential Games*
		7:00-9:00	*Banquet* Alumni Room, Pyle Center