Program

Chinese-German Meeting on Stochastic Analysis and Related Fields

May 3-7, 2010, Beijing

55 Zhongguancun East Road, Academy of Mathematics and Systems Science

(中关村东路55号，数学与系统科学研究院)

Organizers: Zhi-Ming Ma, Michael Röckner

May 3 (Monday), Conference Hall, Siyuan Building		
07:00–08:30	Breakfast	
07:30–08:30	Registration	
08:30–09:00	Opening Ceremony (Chairpersons, Zhi-Ming Ma, Michael Röckner)	
Morning	Chairperson, Jiaan Yan	
09:00–09:40	Qi-Man Shao	Self-normalized Limit Theory and Stein's Method
09:40–10:20	Jean-Dominique Deuschel	Markov Chain Approximations to Non-symmetric Diffusions with Bounded Coefficients
10:20–10:35	Tea break	
10:35–11:15	Liming Wu	Continuous Gas: from Malliavin to Gibbs
11:15–11:55	Robert Schrader	Brownian Motion on Metric Graphs
Noon 11:55–13:25	Lunch (Wuke Hotel, 物科宾馆)	
Afternoon	Chairperson, Ludwig Streit	
13:25–14:05	Shanjian Tang	Backward Doubly Stochastic Partial Differential Equations
14:05–14:45	Martin Grothaus	An Invariance Principle for a Tagged Particle Process in Continuum with Singular Interactions
14:45–15:25	Xicheng Zhang	Non-smooth Stochastic Flows of Stochastic Differential Equations
15:25–15:40	Tea break	
15:40–16:20	Zhen Wu	BSDEs with Markov Chains and the Application: Homogenization of Systems of PDEs
16:20–17:00	Frank Riedel	Optimal Stopping under Ambiguity in Continuous Time
17:00–17:40	Dong Han	The Hydrodynamical Limit for Some Random Graph Processes
17:40–18:20	Moritz Kassmann	Approximation of Markov Jump Processes
18:30–20:00	Dinner (Wuke Hotel, 物科宾馆)	

May 4 (Tuesday), Conference Hall, Siyuan Building		
07:00–08:30	Breakfast	
Morning	Chairperson, Zhi-Ming Ma	
08:30–09:30	Paul Malliavin	Canonical Brownian Motion on the Space of Jordan Curves of the Complex Plane
09:30–10:30	Jean Michel Bismut	Special Speech in Honor of Paul Malliavin
10:30–10:40	Matthias Hack	Address by First Counselor of Science and Technology of German Embassy in China
10:40–11:10	Tea break (Photo taking)	
11:10–11:50	Mufa Chen	Basic Estimates of Ergodic Rate for One-Dimensional Diffusions
11:50–12:30	Michael Röckner	Fokker-Planck Equations in Hilbert Spaces
Noon 12:30–14:00	Lunch (Wuke Hotel, 物科宾馆)	
Afternoon	Chairperson, Michael Röckner	
14:00–14:40	Jiaan Yan	A New Look at the Lagrange Method for Continuous-time Stochastic Optimization
14:40–15:20	Philippe Blanchard	Density Functional Theory on Phase Space
15:20–16:00	Jiagang Ren	Support Theorem for Stochastic Variational Inequalities
16:00–16:15	Tea break	
16:15–16:55	Anton Thalmaier	Harnack Inequalities on Riemannian Manifolds
16:55–17:35	Shige Peng	Levy Processes under Uncertainty and Related Risk Measures
17:35–18:15	Zhi-Ming Ma	Structure of Non-symmetric Dirichlet Forms
18:30–21:00	Conference dinner (Fresh-Plus International Buffet，汉莱国际美食百汇)	

May 5 (Wednesday), Conference Hall, Siyuan Building		
07:00–08:30	Breakfast	
Morning	Chairperson, Liming Wu	
08:30–09:10	Zhengyan Lin	Empirical Likelihood Inference for Diffusion Processes with Jumps
09:10–09:50	Yuri G. Kondratiev	Non-local Kinetic Equations from Markov Evolutions in Continuum
09:50–10:30	Zengjing Chen	Strong Law of Large Numbers for Sublinear Expectations
10:30–10:45	Tea break	
10:45–11:25	Werner Kirsch	On Voting Systems with Correlated Voting Behavior
11:25–12:05	Shaoming Fei	Quantum Entanglement and Bell Inequalities

Noon 12:05–13:35	Lunch (Wuke Hotel, 物科宾馆)
Afternoon	Free

May 6 (Thursday), Conference Hall, Siyuan Building		
07:00–08:30	Breakfast	
Morning	Chairperson, Philippe Blanchard	
08:30–09:10	Ludwig Streit	The Mathematics of Feynman Integrals: A Progress Report
09:10–09:50	Fengyu Wang	Coupling and Strong Feller for O-U Jump Processes
09:50–10:30	Ulrich Horst	Backward Stochastic Equations and Equilibrium Pricing in Incomplete Markets
10:30–10:45	Tea break	
10:45–11:25	Rene Schilling	Densities and Density Estimates for Levy and Levy-type Processes
11:25–12:05	Xiaowen Zhou	The Non-reversibility for Interacting Fleming-Viot Processes
Noon 12:05–13:35	Lunch (Wuke Hotel, 物科宾馆)	
Afternoon	Chairperson, Mufa Chen	
13:35–14:15	Wilhelm Stannat	Functional Inequalities for the Wasserstein Dirichlet Form
14:15–14:55	Fuqing Gao	Stochastic Differential Equations Driven by G-Brownian Motion
14:55–15:35	Barbara Gentz	Metastability in Systems of Coupled Diffusions
15:35–15:50	Tea break	
15:50–16:30	Tyll Krüger	Generalized Epidemic Processes on Complex Networks and Applications
16:30–17:10	Xianping Guo	Constrained Markov Decision Processes with First Passage Criteria
17:10–17:50	Frederik Herzberg	An Ultraproduct Construction of a Representative Individual for an Arrovian Social Welfare Function
17:50–18:30	Zhonggen Su	Gaussian Fluctuations for Hermite β Ensembles
18:30–20:00	Dinner (Wuke Hotel, 物科宾馆)	

May 7 (Friday), Conference Hall, Siyuan Building		
07:00–08:30	Breakfast	
Morning	Chairperson, Yuri G. Kondratiev	
08:30–09:10	Peter Imkeller	Paleo-climatic Time Series: Statistical and Dynamical Properties

09:10–09:50	Zhenting Hou	Probabilistic Approach to Partial Differential-integral Equations in Operations Research
09:50–10:30	Max von Renesse	Well-posedness and Ergodicity of Stochastic Curve Shortening Flow
10:30–10:45	Tea break	
10:45–11:25	Zenghu Li	Stochastic Equations and Measure-valued Flows
11:25–12:05	Oleksandr Kutoviy	On Ergodic Properties of Stochastic Evolutions in Individual Based Population Models
Noon 12:05–13:35	Lunch (Wuke Hotel, 物科宾馆)	

There are three parallel sessions in the afternoon of May 7 (Friday)

May 7(Friday)afternoon, Session I,Room 703,Siyuan Building		
Afternoon	Chairperson, Zhen Wu	
13:35–13:55	Xianming Geng	A Sufficient Condition for the Transition Probability of Graph-valued Process Possessing the High Clustering Property
13:55–14:15	Wei Liu	Some Properties of Stochastic Evolution Equations in Variational Framework
14:15–14:35	Jiaowan Luo	The Existence and Uniqueness for Non-Lipschitz Stochastic Neutral Delay Evolution Equations Driven by Poisson Jumps
14:35–14:55	Julio Rodriguez	Networks of Limit Cycle Oscillators with Plastic Dynamics
14:55–15:15	Jinping Zhang	Stochastic Differential Equation Driven by Banach Space Valued Brownian Motion
15:15–15:35	Kehua Shi	Stochastic Wave Equation of Pure Jumps: Existence, Uniqueness and Invariant Measure
15:35–15:50	Tea break	
15:50–16:10	Juan Li	Mean-Field Backward Stochastic Differential Equations
16:10–16:30	Benjamin Gess	Random Attractors for Stochastic Partial Differential Equations
16:30–16:50	Fubao Xi	Ergodicity of Switched Jump-diffusion Processes
16:50–17:10	Lukasz Derdziuk	One- and Multicomponent Contact Models in Continuum
17:10–17:30	Jing Xu	Girsanov Type Theorem in G Framework
17:30–17:50	Tianxiao Wang	A Maximum Principle for Forward-backward Stochastic Volterra Integral Equations and Applications in Finance
17:50–18:10	Congli Wang	Graph-valued Measurable Mapping and the Uniqueness of Probability Measure
18:10–18:30	Chunyan Ji	Multigroup SIR Epidemic Model with Stochastic Perturbation
18:30–20:00	Dinner (Wuke Hotel, 物科宾馆)	

May 7 (Friday) afternoon, Session II, Room 712, Siyuan Building		
Afternoon	Chariperson, Fuqing Gao	
13:35–13:55	Chuanzhong Chen	Some New Results about Asymptotic Properties of Additive Functionals of Brownian Motion
13:55–14:15	Jonas M. Tölle	Mosco Convergence of Weighted p-energies in Varying L^p-spaces
14:15–14:35	Zaiming Liu	Research on a Class of Complex Queuing Systems
14:35–14:55	Peng Jin	Brownian Motion with Time-dependent Singular Drift
14:55–15:15	Caishi Wang	Quantum Local Time
15:15–15:35	Kainan Xiang	An Infinite Dimensional Cramer Theorem
15:35–15:50	Tea break	
15:50–16:10	Yingchao Xie	Poincare Inequality for Linear SPDE Driven by Levy Noise
16:10–16:30	Dennis Hagedorn	Dynamics in Infinite Particle Systems
16:30–16:50	Xiangjun Wang	On the Fractional Quantum Brownian Motion
16:50–17:10	Jörg Vorbrink	American Options under Ambiguity in Continuous Time Finance
17:10–17:30	Zechun Hu	Balayages of Semi-Dirichlet Forms
17:30–17:50	Guolie Lan	Branching Processes for Epidemic in a Non-uniform Population
17:50–18:10	Jing Wu	Multivalued Stochastic Differential Equations Driven by Jump Processes
18:10–18:30	Ping Qiu	Degree Correlations in Networks with Preferential Attachment and Intrinsic Link
18:30–20:00	Dinner (Wuke Hotel, 物科宾馆)	

May 7 (Friday) afternoon, Session III, Room 709, Siyuan Building		
Afternoon	Chairperson, Zenghu Li	
13:35–13:55	Guoxin Liu	Optimal Dividend Problem for the Two-dimensional Diffusion Model
13:55–14:15	Bjoern Boettcher	The Euler Scheme for Feller Processes
14:15–14:35	Yingqiu Li	Weighted Moments for a Supercritical Branching Process in a Varying or Random Environment
14:35–14:55	Shun-Xiang Ouyang	Non-homogeneous Generalized Mehler Semigroup and Applications
14:55–15:15	Zongxia Liang	Optimal Dividend and Financing Policy of Insurance Company with Higher Solvency Constants
15:15–15:35	Yong Chen	On the Power Spectrum Density of Markov Processes
15:35–15:50	Tea break	

15:50–16:10	Jianzhong Lin	Chaotic and Predictable Representations for Multi-dimensional Levy Processes
16:10–16:30	Florian Knäble	A Non-autonomous Ornstein-Uhlenbeck Equation on Hilbert Space
16:30–16:50	Dejun Luo	Quasi-invariant Flow Generated by SDE with Coefficients in Sobolev Space
16:50–17:10	Martin Venker	An Application of Stein's Method to Random Hermitian Matrices
17:10–17:30	Fengxia Yang	The Green-Kubo Formula for General Markov Processes with Continuous Time Parameter
17:30–17:50	Matthias Stephan	Yosida Approximations for Multivalued Stochastic Partial Differential Equations
17:50–18:10	Cong Yang	Default Time and Its Surplus Distribution under Jump-diffusion Credit Risk Model
18:30–20:00	Dinner (Wuke Hotel，物科宾馆)	

Closing