SPA OSAKA 2010: Contributed Sessions (parallel sessions)

Each talk is 25 minutes long (including questions and answers).

September 6 (Mon)

14:20--15:45

CS09: Some Analysis Related to Exponential (Geometric) Processes (Shieh)
(Speakers: Yoshio Miyahara, Muneya Matsui, Narn-Rueih Shieh)

CS10: Stochastic Differential Equations and their Graphs Applications (Smii)
(Speakers: Boubaker Smii, Armando Arciniega,
AbdulRahman Soliman Al-Hussein)

CS12: Stochastic Optimal Stopping (Ano)
(Speakers: Yusuke Tashiro, Masayuki Horiguchi, Katsunori Ano)

CT02: Brownian Motion
(Speakers: Oana Rachieru, Tomoyuki Ichiba, Tomoko Takemura)

CT03: BSDE and BSPDE
(Speakers: Markus Mocha, Jianing Zhang, Kai Du)

CT10: Mathematical Finance 1
(Speakers: Anna Nazarova, Michael Paulsen, Toshinao Yoshiba)

CT15: Mathematical Statistics 1
(Speakers: Chien-Yu Peng, Frederic Lavancier, Eckhard Schlemm)

16:15--18:10 (or 17:40 for sessions with three speakers)

CS01: Affine Processes and Applications (Keller-Ressel)
(Speakers: Eberhard Mayerhofer, Christa Cuchiero,
Johannes Muhle-Karbe)

CS02: Branching Processes and their Applications (González and del Puerto)
(Speakers: Wenming Hong, Miguel González, Inés Mª del Puerto)

CT20: Queueing Theory
(Speakers: Tolga Tezcan, Josefa Ramirez Cobo, Xin Liu, Mine Caglar)

CT23: SDE and SPDE
(Speakers: David P. Herzog, Shigeo Kusuoka, Thomas G. Kurtz, Bin Xie)

CT25: Stochastic Analysis
(Speakers: Takafumi Amaba, Yuichi Shiozawa, Stefan Geiss, Libo Li)

CT26: Stochastic Controls and Related Topics
(Speakers: Naoyuki Ichihara, Ngoc-Minh Dang, Patrik Andersson,
Takuji Arai)

CT27: Stochastic Network
(Speakers: Hye Won Kang, Bhupendra Gupta, Clement Dombry,
Irina Shlykova)

September 7 (Tue)

11:05--12:30

CS04: Non-Local Operators and Related Random Processes (Lorinczi)
(Speakers: Michal Ryznar, Jacek Malecki, Krzysztof Bogdan)

CS07: SDE with Jumps I (Pavlyukevich and Simon)
(Speakers: Anita Behme, Laurent Denis, Zenghu Li)

CT06: Interacting Systems and Statistical Mechanics 1
(Speakers: Codina Cotar, Peter Straka, Julien Poisat)

CT11: Mathematical Finance 2
(Speakers: Paolo Dai Pra, Ranja Reda, Dylan Possamai)

CT16: Mathematical Statistics 2
(Speakers: Longcheen Huwang, Sheng-Tsaing Tseng, Tiee-Jian Wu)

CT18: Optimal Transportation, Random Walks on Graphs
(Speakers: Martin Huesmann, Ryokichi Tanaka, Kazumasa Kuwada)

14:10--15:35

CS08: SDE with Jumps II (Pavlyukevich and Simon)
(Speakers: Hiroki Masuda, Markus Riedle, Atsushi Takeuchi)

CS14: Stochastic Processes in Actuarial Modelling (Willmot)
(Speakers: Gordon Willmot, Eric Cheung, Jae-Kyung Woo)

CT07: Interacting Systems and Statistical Mechanics 2
(Speakers: Makiko Sasada, Kiamars Vafayi, Volker Betz)

CT09: Limit Theorems and Random Dynamics
(Speakers: Dalibor Volný, Istvan Berkes, Hiroki Sumi)

CT12: Mathematical Finance 3
(Speakers: Daniel Michelbrink, Fausto Gozzi, Kais Hamza)

CT19: Probability Distribution
(Speakers: Epimaco A. Cabanlit, Jr., Yuri Imamura, Sanae Rujivan)

September 8 (Wed)

There are no contributed sessions.

September 9 (Thu)

16:25--18:20 (or 17:50 for sessions with three speakers)

CS06: Quantum Walks (Konno)

(Speakers: F. Alberto Grunbaum, Luis Velázquez, Norio Konno)

CS13: Stochastic Partial Differential Equations and Related Topics (Tappe)

(Speakers: Toshiyuki Nakayama, Stefan Tappe, Barbara Rüdiger)

CT01: Branching Processes and Other Stochastic Processes

(Speakers: David Lindenstrand, Dominik Reinhold, Zbynek Pawlas, Xianmin Geng)

CT08: Lévy Processes

(Speakers: Kazutoshi Yamazaki, Mateusz Kwasnicki, Jan Alexander Schnurr, Yasushi Ishikawa)

CT14: Mathematical Finance and Risk Analysis

(Speakers: Marie Kratz, Stefan Thonhauser, Ramin Okhrati, Christoph Baumgarten)

CT21: Random Media

(Speakers: Serguei Popov, Makoto Nakashima, Daisuke Shiraishi, Ryoki Fukushima)

CT24: SPDE and its Applications

(Speakers: Nikolaos Englezos, Yoshio Tsutsumi, Paul André Razafimandimby, Gabriel Deugoue)

September 10 (Fri)

14:20--15:45

CS03: Multifractional Processes and Fields (Ayache)

(Speakers: Julien Hamonier, Qidi Peng, Antoine Ayache)

CS05: Noncolliding Diffusion Processes and Random Matrix Theory (Tanemura)

(Speakers: Hideki Tanemura, Makoto Katori, Tomohiro Sasamoto)

CS11: Stochastic Dynamical Systems (Doobko)

(Speakers: Valery Doobko, Elena Karachanskaya, Nataly Markova)

CT04: Error Estimates and MCMC

(Speakers: Allen Roginsky, Shuen-Lin Jeng, Kengo Kamatani)

CT05: Infinite-Dimensional Analysis for Finance

(Speakers: Nakahiro Yoshida, Pierre Etore, Cristina Di Girolami)

CT13: Mathematical Finance 4

(Speakers: Peng Hu, Azmi Makhlouf, Masaaki Fukasawa)

CT17: Mathematical Statistics 3

(Speakers: Parisa Yoosefi Zouj, Salahuddin Kahn, George Otieno Orwa)

CT22: Random Walks and Random Graphs

(Speakers: Srikanth Krishnan Iyer, Kenji Yasutomi, Masato Shinoda)