Okayama Workshop on Stochastic Analysis 2019

This workshop is financially supported by Research Institute for Interdisciplinary Science, Okayama University.

Date : February 4th (Mon) – 6th (Wed), 2019
Place : Room 21 Main building of Faculty of Science, Okayama University
Webpage : http://www.cc.okayama-u.ac.jp/˜kusuoka/workshop/okayama2019/

—Program—

February 4th (Mon)

13:30〜14:10 Nobuaki Naganuma (Osaka University)
Asymptotic expansion of the density for hypoelliptic rough differential equation

14:20〜15:00 Tomonori Nakatsu (Shibaura Institute of Technology)
Integration by parts formulas for maxima of diffusion processes and applications

15:10〜15:50 Ryuya Namba (Okayama University)
A moderate deviation principle on a covering graph of polynomial volume growth

16:10〜17:10 Giovanni Peccati (Luxembourg University)
Fluctuations of functionals of Poisson random measures

17:20〜18:00 Noriyoshi Sakuma (Aichi University of Education)
The normal distribution is freely selfdecomposable

February 5th (Tue)

9:20〜10:00 Yu Ito (Kyoto Sangyo University)
Integration with respect to Hölder rough paths of order greater than 1/4:
an approach via fractional calculus

10:10〜10:50 Reika Fukuizumi (Tohoku University)
On the stochastic Gross-Pitaevskii equation

11:00〜12:00 Martina Hofmanova (Bielefeld University)
Rough Gronwall Lemma and weak solutions to rough PDEs

12:00〜13:30 Lunch Break

13:30〜14:10 Hiroshi Kawabi (Keio University)
Uniqueness of Dirichlet forms related to stochastic quantization of $\exp(\phi)_2$-measures in finite volume

14:20〜15:00 Atsushi Takeuchi (Osaka City University)
Rates of convergence of extreme value distributions via the IBP formulas

15:10〜16:10 Giovanni Peccati (Luxembourg University)
Nodal sets of random waves: second order results and phase transitions

16:30〜17:10 Takafumi Amaba (Fukuoka University)
On the regularity of time occupation functionals for Gaussian processes

17:20〜18:00 Naotaka Kajino (Kobe University)
Analysis of diffusions on self-similar and round Sierpiński carpets

February 6th (Wed)

9:20〜10:00 Yushi Hamaguchi (Kyoto University)
BSDEs driven by cylindrical martingales with application to finance

10:10〜10:50 Makoto Nakashima (Nagoya University)
Free energy of directed polymers in random environment

11:00〜12:00 Martina Hofmanova (Bielefeld University)
Compressible Navier-Stokes system under stochastic perturbation

12:00〜13:30 Lunch Break

13:30〜14:10 Bin Pei (Kyushu University)
Strong limit results for two-time-scale neutral delay stochastic partial differential equations driven by fractional Brownian motions

14:20〜15:00 Masato Hoshino (Kyushu University)
A relation between paracontrolled calculus and regularity structures

15:10〜15:50 Yuzuru Inahama (Kyushu University)
Paracontrolled quasi-geostrophic equation with space-time white noise

Organizers: Seiichiro Kusuoka (Okayama University)
Takahiro Aoyama (Okayama University)