

確率解析とその周辺

平成 17 年度科学研究費補助金基盤研究 (B)(2)「無限次元空間上の確率解析」(研究代表者：重川 一郎，課題番号：17340036) の援助を受け、標記の研究集会を以下の要領で開催致しますのでご案内申し上げます。

場所：大阪大学大学院基礎工学研究科シグマホールディスプレイ室

期日：2005 年 9 月 11 日 (日) - 9 月 13 日 (火)

Program

September 11

10:30–11:20 Shigeki Aida (Osaka University)

Semiclassical problem of Schrödinger operators with variable coefficients on Wiener spaces

11:30–12:20 Hideaki Uemura (Aichi University of Education)

Positive continuous additive functionals of multidimensional Brownian motion and the Brownian local time

12:20–13:50 Lunch

13:50–14:40 Zhongmin Qian (University of Oxford)

Rough paths: theory and applications (I)

15:00–15:50 Hiroshi Kawabi (Osaka University)

Essential self-adjointness of Dirichlet operators on a path space with Gibbs measures via a SPDE approach (jointwork with Michael Röckner)

16:10–17:00 Hirofumi Osada (Kyushu University)

Infinite-dimensional SDE related to random matrix theory:
a new method to construct interacting Brownian particles via Dirichlet form theory

September 12

10:30–11:20 Isamu Doku (Saitama University)

On convergence of a class of interactive superprocesses

11:30–12:20 Björn Böttcher (Philipps-Universität Marburg)

Lévy-type Processes and Random Walks

12:20–13:50 Lunch

13:50–14:40 Zhongmin Qian (University of Oxford)

Rough paths: theory and applications (II)

15:00–15:50 Yuzuru Inahama (Osaka University)

Laplace's method for the laws of heat processes on loop spaces

16:10–17:00 Tom Christiansen (University of Bonn)

Expectations and Martingales in Metric Spaces

September 13

10:30–11:20 Masatoshi Fukushima (Kansai University)

Poisson point processes attached to Markov processes in weak duality

11:30–12:20 Kazuhiro Kuwae (Kumamoto University)

Invariant sets and ergodic decomposition of local semi-Dirichlet forms

12:20–13:50 Lunch

13:50–14:40 Zhongmin Qian (University of Oxford)

Rough paths: theory and applications (III)

15:00–15:50 Ichiro Shigekawa (Kyoto University)

Witten Laplacian for an unbounded spin system

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