確率解析とその周辺

場所：京都大学大学院理学研究科 1 号館 516 号室

日時：2006 年 10 月 25 日 (水) − 10 月 27 日 (金)

Program

October 25

13:20–14:20　Ichiro Shigekawa (Kyoto University)
Uniqueness of Gibbs measures on $C(\mathbb{R} \to \mathbb{R})$

14:30–15:30　Kazumasa Kuwada (Ochanomizu University)
Large deviation for stochastic line integrals as L^p-currents
(with Shigeo Kusuoka (University of Tokyo) and
Yozo Tamura (Keio University))

15:40–16:40　Keigo Yamada (Kanagawa University)
An Ito formula for a generalized Bessel process and Skorohod type
equation for multivariate Bessel processes

16:50–17:50　Takahiro Tsuchiya (Ritsumeikan University)
Stochastic flows of SDEs with non-Lipschtzian coefficients
driven by multi-dimensional symmetric α stable processes

October 26

10:30–11:30　Yuzuru Inahama (Tokyo Institute of Technology)
Asymptotic expansions for the Laplace approximations
for Itô functionals of Brownian rough paths
(with Hiroshi Kawabi (Kyushu University))

13:00–14:00　Yasunori Okabe (Emeritus Professor, University of Tokyo)
On D-space and G-space associated with strongly continuous resolvent
on real Hilbert space

14:10–15:10 Setsuo Taniguchi (Kyushu University)
Conditioning Quadratic Wiener functionals and Plücker coordinates –with a new example

15:20–16:20 Hideaki Uemura (Aichi University of Education)
Generalized positive continuous additive functionals of multidimensional Brownian motion and their associated Revuz measure

16:30–17:30 Short Communications

October 27

10:00–11:00 Remi Léandre (Université de Bourgogne)
Applications of the Malliavin Calculus of Bismut type without probability

11:10–12:10 Shigeki Aida (Osaka University)
Witten Laplacians on pinned path groups