

WORKSHOP ON PROBABILITY WITH APPLICATIONS

June 5-9 2006

National Taiwan University, Taipei, Taiwan

June 5 (Monday) and 6 (Tuesday) Room 104, Physics Building

June 8 (Thursday) and 9 (Friday) Room 308, Math Building

PROGRAMME

June 5 (Monday)

Morning Session	
9:30	Registration
10:00-10:10	Greeting
10:20-11:10	H Kunita (1, Opening Lecture, Nansan University) <i>On Levy Flows</i>
11:20-12:10	N Jacob (1, MS Lecture, University of Wales Swansea) <i>Non-local Operators and Associated Jump Processes (I)</i>
Lunch	
Afternoon Session	
1:20-2:10	M Maejima (Keio University) <i>A new class of type G selfdecomposable distributions on R^d</i>
2:20-3:10	Brice Franke (Academia Sinica and University of Ruhr) <i>The scaling limit behaviour of periodic stable-like processes</i>
Tea Break	
3:30-4:20	TH Wang (Chung Cheng University) <i>Symmetry classifications of SABR-like models</i>
4:30-5:30	Short Lectures T Aoyama (Keio University) <i>Characterizations of subclasses of type G distributions on R^d by stochastic integral representations</i> RF Hu (Taichung Education University) <i>On the process of the ratio of personal to overall wealth in a stochastic model of economy</i> CH Han (Tsing Hua University) <i>Evaluation of compound options using perturbation approximation</i>

18:00-20:00 Reception

June 6 (Tuesday)

Morning session	
10:00-10:20	Tea Break
10:20-11:10	D Khoshnevisan (1, MS Lecture, University of Utah) <i>Additive Levy Processes (I)</i>
11:20-12:10	ME Ossiander (1, MS Lecture, Oregon State University) <i>Stochastic Representations of PDE Solutions (I)</i>
Lunch	
Afternoon Session	
1:20-2:10	H Osada (Kyushu University) <i>Infinite-dimensional SDE related to random matrix theory</i>
2:20-3:10	T Pakes (University of Western Australia) <i>Uniqueness and explosion of discrete-state Markov processes</i>
Tea Break	
3:30-5:30	<p>Short Lectures</p> <p>S Kanagawa (Musashi Institute of Technology) <i>Approximation theorems for random permanents defined by functionals</i></p> <p>Y Saisho (Hiroshima University) <i>Stochastic models of the human metabolism system represented By Skorohod SDEs</i></p> <p>H Takahashi (Matsue College) <i>A class of operator semi-selfsimilar and selfsimilar processes related to continuous time random walks</i></p> <p>LC Chen (Fu Jen University) <i>Directed percolation in two-dimensions: an exact solution</i></p> <p>NR Shieh (Taiwan University) <i>Levy- Chentsov random fields</i></p>

June 7 (Wednesday)

Whole day break.

City tour is planned, 9:00 am–4:30 pm. A bus leaves at 9:00 am Howard IH to Palace Museum (morning), Miramar Shopping Mall (lunch and relax), Confucius Temple and Long Shan Temple (afternoon)

June 8 (Thursday)

Morning session	
10:00-10:20	Tea Break
10:20-11:10	ME Ossiander (2) <i>Stochastic Representations of PDE Solutions (II)</i>
11:20-12:10	D Khoshnevisan (2) <i>Additive Levy Processes (II)</i>
Lunch	
Afternoon Session	
1:20-2:10	N Jacob (2) <i>Non-local Operators and Associated Jump Processes (II)</i>
2:20-3:10	K Fukuyama (Kobe University) <i>On asymptotic properties of gap series</i>
Tea Break	
3:30-4:20	TS Zhang (Academia Sinica and University of Manchester) <i>Generalized Feynman-Kac formula and perturbation of symmetric Markov Processes</i>
4:30-5:20	Si Si (Aichi Prefecture University) <i>Characterization of basic noise</i>

June 9 (Friday)

Morning Session	
10:00-10:20	Tea Break
10:20-11:10	N Jacob (3) <i>Non-local Operators and Associated Jump Processes (III)</i>
11:20-12:10	A Potrykus (University of Wales Swansea) <i>Approximating a Feller Semigroup by Using the Yosida Approximation of the Symbol of its Generator</i>
Lunch	
Afternoon Session	
1:20-2:10	DA Levin (University of Oregon) <i>Capacities in Wiener space and quasi-sure lower functions</i>
2:20-3:10	H Kunita (2) <i>Game options for jump diffusion processes</i>
Tea Break	
3:30-4:20	<i>Perspectives:</i> all speakers and participants are welcome to give some indications on possible future studies