## <u>Schedule</u>

The ZiF-research group:

"Stochastic modeling in the sciences"

**Concluding conference** 

"Stochastic partial differential equations and random media: From theory to applications II"

(September 12-16, 2005)

Monday, September, 12:

8.50h - 9.00h: Opening

9.00h - 9.50h: E. Bolthausen: "Exit distributions for random walks in random environments"

10.00h – 10.50h: M. Sanz-Solé: "A lattice scheme for an elliptic SPDE"

11.00h - 11.30h: Coffee break

11.30h – 12.20h: B. Schmalfuss: "Stochastic differential equations with dynamical boundary conditions"

<u>12.30h – 14.00h: Lunch</u>

14.00h – 14.50h: E. Priola: "Gradient Estimates for Diffusion Semigroups with Singular Coefficients"

15.00h - 15.50h: E. Nualart : "Hitting probabilities for the nonlinear stochastic heat equation"

16.00h-16.30: Coffee

Tuesday, September, 13:

9.00h - 9.50h: L. Accardi: "Nonlinear white noise calculus: achievements, no go theorems and renormalization"

10.00h – 10.50h: R. Dalang: "A Feynman-Kac-type formula for the stochastic wave equation"

11.00h - 11.30h: Coffee break

11.30h – 12.20h: A. Erschler: "Asymptotics of functions depending on multiplicities of selfintersections of random walks"

<u>12.30h – 14.00h: Lunch</u>

## Free afternoon!

Wednesday, September, 14:

9.00h - 9.50h: Yu. Kozitsky: "Euclidean Gibbs states of quantum crystals"

10.00h – 10.50h: F. Martinelli: "Glauber dynamics for spin models on trees: boundary conditons and mixing times"

<u>11.00h - 11.30h: Coffee break</u>

11.30h – 12.20h: E. Lytvynov: "'Equilibrium Glauber and Kawasaki dynamics for continuous particle systems"

<u>12.30h – 14.00h: Lunch</u>

14.00h – open: Round table discussion:

"Stochastic modelling in the sciences: new perspectives"

16.00h-16.30: Coffee

18.30h Dinner

Thursday, September, 15:

9.00h - 9.50h: A. Bovier: "Ageing and spectral properties of generators"

10.00h – 10.50h: B. Maslowski: "Evolution equations with fractional noise"

<u>11.00h - 11.30h: Coffee break</u>

## 11.30h – 12.20h: G. Chistyakov: "Free convolutions and Limit Theorems"

<u>12.30h – 14.00h: Lunch</u>

14.00h – 14.50h: A. Stuart : "SPDEs for sampling conditioned SDEs"

15.00h - 15.50h: J. Voss: "Constructing SPDEs for sampling from a distribution on path space"

<u>16.00h-16.30: Coffee</u>

16.30h -17.20h: O.Kutoviy: "On non-equilbrium stochastic dynamics for interacting particle systems in continuum"

Friday, September, 16:

9.00h - 9.50h: E. Pardoux: "Random homogenization and SPDEs"

10.00h – 10.50h: F. Merkl: "Linearly edge-reinforced random walks"

11.00h - 11.30h: Coffee break

11.30h – 12.20h: O. Popovych: "Desychronization of coupled oscillators by nonlinear delayed feedback"

<u>12.30h – 14.00h: Lunch</u>

14.00h – 14.50h: C. Odasso: "Exponential mixing for stochastic partial differential equations: the non-additive case"

15.00h - 15.50h: M. Ondrejat: "Stochastic wave equations"

<u> 16.00h: End</u>