



ICMS, Edinburgh

Wednesday 8 January

13.30–14.30 Michela Ottobre (Heriot–Watt University)

Uniform in time approximations of stochastic differential equations

14.30–15.15 George Liddle (Lancaster University)

Scaling limits & fluctuations for random growth under capacity rescaling

- 15.15–15.45 Tea & Coffee
- 15.45–16.45 Tadahiro Oh (University of Edinburgh)

On singular stochastic wave equations

Thursday 9 January

09.30–10.30 Robert Gaunt (University of Manchester)

Compound Poisson approximation of subgraph counts in stochastic block models

10.30-11.00 Tea & Coffee

11.00–12.00 Yi Zhang (University of Liverpool)

Optimal impulse control of dynamical systems & Markov pure jump processes

12.00-13.30 Lunch

13.30–14.15 Ana Fernandez Vidal (Heriot-Watt University)

Maximum likelihood estimation of regularisation parameters in high-dimensional inverse problems: an empirical Bayesian approach

14.15–15.15 Heng Guo (University of Edinburgh)

Modified log-Sobolev inequalities for strongly log-concave distributions

Registration: Attendance is free, but registration is required for catering purposes. Please contact Hugo Lo: c.lo@ed.ac.uk.

Mailing List: For announcements of future PiNE events, please send an email to listserv@jiscmail.ac.uk formatted with blank subject and with message body containing SUBSCRIBE PINE Firstname Lastname.