PROBABILITY IN THE NORTH EAST DAY
12 SEPTEMBER 2018

Venue

School of Mathematics, University of Manchester.

Room: G.207, Alan Turing Building.

Programme

From 12.30 Lunch available

13.10–13.50 Christian Litterer (University of York)

Cubature on Wiener space and applications to non-linear filtering

13.50–14.30 Dalal Alghanim (University of Manchester)

Two taxed Lévy processes

14.30–15.10 Olivier Menoukeu Pamen (University of Liverpool)

TBA

15.10–15.40 Break

15.40–16.20 Clare Wallace (Durham University)

Large deviations of the Ising model at low temperature: a renewal theory approach

16.20–17.00 Dmitry Korshunov (Lancaster University)

Asymptotic analysis of Shepp-statistics of vector-valued Brownian motions

Registration

To register for this meeting, please email alex.watson@manchester.ac.uk.

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