



LONDON  
MATHEMATICAL  
SOCIETY



Probability in the North-East



UNIVERSITY OF LEEDS

**PROBABILITY IN THE NORTH-EAST  
THURSDAY 21 JANUARY 2021**

Virtual (by Zoom)

PROGRAMME

11.30–12.15 Conrado Da Costa (Durham University)

*Stochastic Billiards on curved conic regions: recurrence versus transience*

12.15–12.45 Polly-Anne Jeffrey (University of Leeds)

*Exact and approximate approaches for stochastic receptor-ligand competition dynamics*

12.45–13.30 Lunch break

13.30–14.00 Roberta Merli (University of York)

*Optimal coupling for a jumpy Brownian motion on the unit circle*

14.00–14.45 Sebastian Herrmann (University of Manchester)

*Robust pricing and hedging around the globe*

14.45–15.00 Break

15.00–15.45 Chak Hei (Hugo) Lo (University of Edinburgh)

*Cutpoints of non-homogeneous random walks*

15.45–16.30 Robin Stephenson (University of Sheffield)

*The scaling limit of a critical random directed graph*

CONTACT

Attendance is free but **registration is required** for organisational purposes, by e-mailing Martín López-García ([m.lopezgarci@leeds.ac.uk](mailto:m.lopezgarci@leeds.ac.uk)) by **Friday 15<sup>th</sup> January**. Details on how to join the Zoom call will be sent to registered participants closer to the date. More information, including talk abstracts, can be found at <http://www.maths.dur.ac.uk/PiNE/>