10th Oxford-Berlin Young Researchers Meeting on Applied Stochastic Analysis

– Schedule –

Seminar Room 11, St Annes College, University of Oxford

Thursday, 29th November

09:30–10.30	**Registration and Welcome**	
10:30–11:00	Konstantinos Dareiotis (MPI Leipzig)	*Entropy solutions for stochastic porous media equations*
11:00–11:30	Khoa Le (Imperial College)	*A stochastic sewing lemma and applications*
11:30–12:00	**Coffee Break**	
12:00–12:30	Antoine Hocquet (TU Berlin)	*A multiplicative sewing lemma and some by-products*
12:30–13:00	Mate Gerencser (IST Austria)	*Quasilinear SPDEs within regularity structures*
13:00–14:30	**Lunch**	
14:30–15:00	Tom Klose (TU Berlin)	*Exponential loss of memory for the dynamic* Φ^4_3 *model in the small noise regime*
15:00–15:30	Avi Mayorcas (University of Oxford)	*Regularity structures and singular SPDEs in the theory of collisionless kinetics*
15.30–16.00	Philipp Schoenbauer (Imperial College)	*A Hörmander's Theorem for the generalized KPZ equation*
16:00–16:30	**Coffee Break**	
16:30–17:00	Ilya Chevyrev (University of Oxford)	*Two-dimensional Yang-Mills measure as a random distribution*
17:00–17:30	Willem van Zuijlen (WIAS Berlin)	*Mass-asymptotics for the parabolic Anderson model in 2d*

Friday, 30th November

09:30–10:00	Oleg Butkovsky (TU Berlin)	*Couplings for exponential ergodicity of SPDEs in the hypoelliptic and effectively elliptic settings*
10:00–10:30	Benjamin Fehrman (University of Oxford)	*Convergence rates for mean-field stochastic gradient descent algorithms*
10:30–11:00	James Foster (University of Oxford)	*Incorporating Brownian bridge time integrals into numerical methods for SDEs*
11:00–11:30	**Coffee Break**	
11:30–12:00	Yue Wu (University of Edinburgh)	*A Randomised Sampling Strategy with Garlerkin Finite Element Method for Elliptic PDEs*
12:00–12:30	Yufei Zhang (University of Oxford)	*Penalty schemes for stochastic hybrid control problems*
12:30–13:00	Andrew Allan (University of Oxford)	*Pathwise Stochastic Control with Applications to Robust Filtering*
13:00–14:30	**Lunch**	
14:30–15:00	Imanol Perez Arribas (University of Oxford)	*Derivatives pricing using signature payoffs*
15:00–15:30	Trishen Gunaratnam (University of Bath)	*Quasi-invariant Gaussian Measures for the 3d Cubic Defocusing Wave Equation*
15:30–16:00	Henri Elad Altman (Sorbonne Université)	*A dynamics for the law of the reflecting Brownian bridge*
16:00–16:30	**Coffee Break**	
16:30–17:00	Christina Zou (University of Oxford)	*The construction of Root's solution to the Skorokhod embedding problem*
17:00–17:30	Jiawei Li (University of Oxford)	*Large deviation principles for fractional Brownian motions under Wiener capacity*

Saturday, 1st December

09:30–10:00	Vidit Nanda (University of Oxford)	*Path Signatures in Topological Data Analysis*
10:00–10:30	Nikolaos Souris (University of Reading)	*Recovering geometric properties of a rough path from its signature*
10:30–11:00	Jasdeep Kalsi (University of Oxford)	*Existence of Invariant Measures for Reflected SPDEs*
11:00–11:30	**Coffee Break**	
11:30–12:00	Michele Coghi (WIAS Berlin)	*Pathwise McKean-Vlasov theory*
12:00–12:30	William Salkeld (University of Edinburgh)	*A Support Theorem for McKean-Vlasov Equations*
12:30–13:00	Yizheng Yuan (TU Berlin)	*A multiparameter Garsia-Rodemich-Rumsey inequality and application to SLE*