

Monday 15 August

- 09:30-10:10 Jan Rosinski: Representations and isomorphism identities for infinitely divisible processes
10:10-10:50 Steen Thorbjørnsen: Selfdecomposable distributions in free probability
10:50-11:10 Coffee break
11:10-11:50 Rama Cont: Functional calculus and representation formulas for integer-valued random measures
11:50-12:30 Igor Cialenco: Recent advances in statistical inference for stochastic PDEs
12:30-13:30 Lunch
14:00-14:40 Andreas Basse-O'Connor: Limit theorems for a class of stationary increments Lévy driven moving averages
14:40-15:20 Claudio Heinrich: On limit theory for Lévy semistationary processes
15:20-15:40 Coffee break
15:40-16:20 Robert C. Dalang: Lévy processes and Lévy white noise as tempered distributions
16:20-17:00 Joachim Lebovits: Stochastic calculus with respect to Gaussian processes
17:30 Reception
Room: Vandrehallen

Tuesday 16 August

- 09:30-10:10 Murad Taqqu: A unified approach to self-normalized block sampling
10:10-10:50 Gennady Samorodnitsky: Contact distribution in a thinned Boolean model with power law radii
10:50-11:10 Coffee break
11:10-11:50 Jürgen Schmiegel: Turbulence and Ambit Stochastics in Flatland
11:50-12:30 Orimar Sauri: Stochastic modelling of 2D turbulence
12:30-13:30 Lunch
14:00-14:40 Mikkel Bennedsen: Modelling stochastic volatility by ambit processes
14:40-15:20 Almut Veraart: Modelling multivariate serially correlated count data in continuous time
15:20-15:40 Coffee break
15:40-16:20 Johannes Heiny: Asymptotic theory for large sample autocovariance matrices with heavy-tailed entries
16:20-17:00 Carsten Chong: Stochastic PDEs with heavy-tailed noise
17:30: Poster session (with wine & cheese)
Room: Vandrehallen

Wednesday 17 August

- 09:00-09:40 Eulalia Nualart: A truncated two-scales realized volatility estimator
09:40-10:20 Mikko Pakkanen: Simulating ambit processes using the hybrid scheme
10:20-10:40 Coffee break
10:40-11:20 Claudia Klüppelberg: Max-linear models on graphs
11:20-12:00 Peter Kevei: Tail probabilities of St. Petersburg sums, trimmed sums, and their limit
12:00-13:00 Lunch
15:00-17:00 Excursion to Den Gamle By
19:00 Dinner at Restaurant Langhoff & Juul, Guldsmedgade 30, 8000 Aarhus C

Thursday 18 August

09:00-09:40 Torstein Nilssen: Rough path transport equation with discontinuous drift

09:40-10:20 Josep Vives: A Malliavin-Skorohod calculus in L^0 and L^1 for additive Volterra-type processes

10:20-10:40 Coffee break

10:40-11:20 Evgeny Spodarev: Limit theorems for functionals of stationary random fields

11:20-12:00 Donatas Surgailis: Scaling transition for nonlinear random fields with long-range dependence

12:00 Lunch