

STOCHASTIC ANALYSIS AND STOCHASTIC DIFFERENTIAL EQUATIONS Chairs P. Imkeller, L. Viitasaari

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| 3 June Join Zoom Meeting https://us02web.zoom.us/j/88973290958?pwd=djJnUUd6ajV5RW9IRTRBd2thbkIEdz09 Meeting ID: 889 7329 0958 Passcode: 002221 | | 4 June Join Zoom Meeting https://us02web.zoom.us/j/88542029975?pwd=SGRoWkdGZmU1di9hRnhiMGVDb2dMUT09 Meeting ID: 885 4202 9975 Passcode: 903763 | |
| Chair : L. Viitasaari | | Chair : V. Knopova | |
| 15:00-15:30 | P. Di Tella , M. Jeanblanc MARTINGALE REPRESENTATION IN THE ENLARGEMENT OF THE FILTRATION GENERATED BY A POINT PROCESS | 15:00-15:30 | A. Hutt STOCHASTIC BIFURCATIONS AND APPLICATION TO NEURAL SYSTEMS |
| 15:30-16:00 | R. M. Łochowski LOCAL TIMES AND TANAKA-MEYER FORMULAE FOR CÀDLÀG PATHS | 15:30-16:00 | M. Hinz , J. M. Tölle, L. Viitasaari SOBOLEV REGULARITY OF OCCUPATION MEASURES AND PATHS, VARIABILITY AND COMPOSITIONS |
| 16:00-16:20 | I. M. Bodnarchuk AVERAGING PRINCIPLE FOR A CABLE EQUATION DRIVEN BY A GENERAL STOCHASTIC MEASURE | 16:00-16:20 | O. D. Borysenko PERSISTENCE AND EXTINCTION IN STOCHASTIC NON-AUTONOMOUS LOGISTIC MODELS OF POPULATION DYNAMICS |
| 16:20-16:40 | S. V. Bodnarchuk WEAK APPROXIMATIONS OF STOCHASTIC DIFFERENTIAL EQUATIONS DRIVEN BY A WIENER NOISE | 16:20-16:40 | V. Vujović , Marija Krstić STOCHASTIC HEPATITIS C MODEL - PERSISTENCE OF DISEASE |
| 16:40-17:00 | Coffee break | 16:40-17:00 | Coffee break |
| Chair : P. Di Tella | | Chair : L. Viitasaari | |
| 17:00-17:30 | B. Pacchiarotti LARGE DEVIATION FOR CONDITIONAL VOLTERRA PROCESSES | 17:00-17:30 | W. Löhner , S. Athreya, A. Winter INVARIANCE PRINCIPLE FOR GENERAL DIFFUSIONS ON \mathbb{R} AND ON TREES |
| 17:30-18:00 | V. Knopova ON LONG-TIME BEHAVIOUR OF LÉVY-TYPE PROCESSES | 17:30-18:00 | F. Seib, W. Stannat, J. M. Tölle STABILITY AND MOMENT ESTIMATES FOR SPDES WITH SINGULAR DRIFT IN DIVERGENCE FORM |
| 18:00-18:30 | O. G. Purtukhia STOCHASTIC INTEGRAL REPRESENTATION OF PATH-DEPENDENT WIENER FUNCTIONALS | 18:00-18:30 | G. Shevchenko , A. Yaroshevskiy LIMIT THEOREMS FOR INTEGRAL FUNCTIONALS OF CONTINUOUS TIME LATTICE RANDOM WALKS IN STATIONARY ENVIRONMENT |
| 18:30-19:00 | V. M. Radchenko AVERAGING PRINCIPLE FOR EQUATIONS DRIVEN BY GENERAL STOCHASTIC MEASURES | 18:30 - 19:00 | O. M. Stanzhytskyi EXISTENCE, UNIQUENESS, AND CONTROLLABILITY RESULTS FOR NEUTRAL FSDEs IN HILBERT SPACES |

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| 19:00- 19:20 | G. L. Kulinich, S. V. Kushnirenko ON ERGODICITY AND INSTABILITY OF THE SOLUTIONS TO ITÔ STOCHASTIC DIFFERENTIAL EQUATIONS | 19:00- 19:10 | R. Yu. Sineokiy , A. Yu. Veretennikov ON RECURRENCE AND MIXING FOR SOME SDE MODELS |
| | | 19:10- 19:20 | V. K. Yuskovych ON ASYMPTOTIC BEHAVIOR OF A SOLUTION OF A MULTIDIMENSIONAL STOCHASTIC DIFFERENTIAL EQUATION |