Stochastic processes with statistical applications and fractional stochastic calculus

International workshop dedicated to the anniversary of Yuliya Mishura

May 17, 2023

14:10 – 14:50	**David Nualart** *Limit theorems for additive functionals of the fractional Brownian motion*
14:50 – 15:30	**René Schilling** *Variations on Liouville’s Theorem*
15:30 – 16:00	**Enrica Pirozzi** *A fractional Ornstein–Uhlenbeck process and its time-changed version*
16:00 – 16:15	Break
16:15 – 16:45	**Kęstutis Kubilius** *Fractional SDEs with a soft wall*
16:45 – 17:15	**Alexander Melnikov** *The duality principle for optional semimartingales*
17:15 – 17:45	**Tommi Sottinen** *Completely correlated mixed fractional Brownian motion*
17:45 – 18:00	Break
18:00 – 18:30	**Alexander Ivanov** *Estimation of Chirp Signal Parameters*
18:30 – 19:00	**Kostiantyn Ralchenko** *Parameter estimation in mixed fractional models*