19th Oxford-Berlin Young Researchers Meeting on Applied Stochastic Analysis

– Schedule –

Monday, 24th June

Location: **WIAS Berlin**, Mohrenstraße 39, 10117 Berlin
https://osm.org/go/0MbEfZK0t?node=5374911183
Room: Erhard-Schmidt-Hörsaal (Ground Floor)

09:00–09:30	**Welcome**	
Chair:	Luca Pelizzari	
09:30–10:00	Paul Hager (TU Berlin)	*Advancing Optimal Control with Signatures*
10:00–10:30	Marco Rauscher (TU Munich)	*Shortest-path recovery from signature with an optimal control approach*
10:30–11:00	**Coffee Break**	
Chair:	Paul Hager	
11:00–11:30	Benjamin Walker (University of Oxford)	*Log Neural Controlled Differential Equations: The Lie Brackets Make a Difference*
11:30–12:00	Francesco Piatti (Imperial College London)	*Computing the untruncated signature kernel with polynomial boundary conditions*
12:00–13:30	**Lunch Break**	
Chair:	Thomas Wagenhofer	
13:30–14:00	Jost Pieper (University of Durham)	*Rough SDEs with jumps*
14:00–14:30	Fabio Bugini (TU Berlin)	*Continuity and differentiability of rough stochastic differential equations with respect to a parameter*
14:30–15:00	Franziska Bielert (TU Berlin)	*Conditional Stochastic Optimal Control*
15:00–15:30	**Coffee Break**	
Chair:	Franziska Bielert	
15:30–16:00	Julio Ernesto Nava Trejo (HU Berlin)	*Lookdown construction for a Moran seed-bank model*
16:00–16:30	Marco Rehmeier (Bielefeld University)	*Probabilistic representation of nonlinear Fokker-Planck equations and nonlinear PDEs by nonlinear Markov processes*

Tuesday, 25th June

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Chair:	Benjamin Walker	
09:30–10:00	Ioannis Gasteratos (Imperial College London)	*Uniform Attraction and Metastability for Stochastic Damped Wave Equations*
10:00–10:30	Florian Bechtold (Bielefeld University)	*On Young regimes for locally monotone SPDEs*
10:30–11:00	**Coffee Break**	
Chair:	Rosa Preiss	
11:00–11:30	Abdulwahab Mohamed (University of Edinburgh)	*Rough additive functions and application to Yang Mills theory*
11:30–12:00	Shyam Popat (University of Oxford)	*Well-posedness of the Dean-Kawasaki equation with correlated noise on bounded domains*
12:00–13:30	**Lunch Break**	
Chair:	Fabio Bugini	
13:30–14:00	Oleg Butkovsky (WIAS Berlin)	*Optimal weak uniqueness for SDEs driven by fractional Brownian motion and for stochastic heat equation with distributional drift.*
14:00–14:30	Gideon Chiusole (TU Munich)	*Towards Abstract Wiener Model Spaces*
14:30–15:00	Leander Schnee (FU Berlin)	*Equilibrium Fluctuations for Weakly Asymmetric Interacting Particle Systems with Boundaries*
15:00–15:30	**Coffee Break**	
Chair:	Oleg Butkovsky	
15:30–16:00	Matthew Buckland (University of Oxford)	*Branching Interval Partition Diffusions*
16:00–16:30	Florin Suciu (Université Paris Dauphine-PSL)	*A gradient flow on control space with rough initial condition*
18:30	**Conference dinner**	

Wednesday, 26th June

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Chair:

09:30–10:00	Sebastian Ertel (TU Berlin)	*Novel Random Vortex Methods for approximating incompressible Navier-Stokes equations*
10:00–10:30	Nikolas Tapia (WIAS Berlin)	*A multiplicative surface signature through its Magnus expansion*
10:30–11:00	**Coffee Break**	

Chair: Nikolas Tapia

11:00–11:30	Leonard Schmitz (MPI MIS Leipzig)	*Free generators and Hoffman's isomorphism for the two-parameter shuffle algebra*
11:30–12:00	Rosa Preiss (MPI MIS Leipzig)	*Rough Paths on Affine Algebraic Varieties*