Junior female researchers in probability

– Schedule –

October 4-6, 2021

All times in CET

Monday, October 4th

9:00-9:10	**Opening remarks**	
9:10-10:10	Nina Gantert (TU Munich)	*Exclusion processes: some recent results and open questions*
10:10-10:40	**Break**	
10:40-11:00	Giulia Sebastiani (Goethe University Frankfurt)	*On a nonhierarchical generalization of the Perceptron GREM*
11:00-11:20	Serte Donderwinkel (University of Oxford)	*Universality for the directed configuration model at criticality*
11:20-11:40	Alice Callegaro (TU Munich)	*A spatially-dependent fragmentation process*
11:40-12:00	Céline Kerriou (University of Cologne)	*Universal height and width bounds for random trees*
12:00-13:30	**Lunch break**	
13:30-13:50	Elena Magnanini (WIAS Berlin)	*Limit theorems for the edge density in exponential random graphs*
13:50-14:10	Heide Langhammer (WIAS Berlin)	*A Large-deviations Approach to the Phase Transition in Inhomogeneous Random Graphs*
14:10-14:30	Yanjia Bai (University of Bonn)	*Refined Large Deviation Principle for Branching Brownian Motion Conditioned to Have a Low Maximum*
14:30-15:00	**Coffee break**	
15:00-15:20	Serena Spina (University of Salerno)	*A generalized Ehrenfest process on a star graph*
15:20-15:40	Clare Wallace (Durham University)	*Convergence of the Distribution of the Trajectories of a Conditional Renewal Random Walk*
15:40-16:00	Tabea Glatzel (TU Dortmund)	*The speed of random walk on Galton-Watson trees with vanishing conductances*
16:00-16:30	**Break**	
16:30-17:30	Maite Wilke-Berenguer (HU Berlin)	*Rare selection and coordination*

Tuesday, October 5th

09:10-10:10	Elena Pulvirenti (TU Delft)	*Metastability for the dilute Curie-Weiss model with Glauber dynamics*
10:10-10:40	**Break**	
10:40-11:00	Saeda Marello (University of Bonn)	*Metastability for stochastic modifications of the Curie-Weiss model*
11:00-11:20	Zsófia Talyigás (University of Bath)	*Genealogy and spatial distribution of the N-particle branching random walk with polynomial tails*
11:20-11:40	Vanessa Jacquier (University of Florence)	*Metastability for the Ising model on the hexagonal lattice*
11:40-12:00	Larissa Richards (Lancester University)	*Power rate of convergence of discrete curves to SLE*
12:00-13:30	**Lunch break**	
13:30-13:50	Sara Svaluto-Ferro (University of Vienna)	*Universal signature-based models*
13:50-14:10	Francesca Primavera (University of Vienna)	*Lévy type signature models*
14:10-14:30	Theresa Lange (University of Bielefeld)	*Regularization by noise of an averaged version of the Navier-Stokes equations*
14:30-15:00	**Coffee break**	
15:00-15:20	Purba Das (University of Oxford)	*Estimating the roughness of a path: application to volatility*
15:20-15:40	Sarah Geiss (TU Berlin)	*A sharp stochastic Bihari-LaSalle inequality*
15:40-16:00	Isabell Vorkastner (TU Berlin)	*Noise induced stabilisation for gradient type SDEs*
16:00-16:30	**Break**	
16:30-17:30	Annika Lang (Chalmers University of Technology)	*Connecting random fields on manifolds and stochastic partial differential equations in simulations*
17:30-17:40	**Break**	
17:40-18:10	Scientific career as a woman in Mathematics - **Q & A**	

Wednesday, October 6th

09:00-10:00	**Poster presentations**	
	Anna Gallo (University of Florence)	*Metastability for the Potts and Ising Models with zero and non-zero external magnetic field evolving under Glauber dynamics*
	Jessica Jay (University of Bristol)	*Interacting Particle Systems and Jacobi Style Identities*
	Beatriz Salvador (Instituto Superior Técnico, Massamá)	*The role of Stochastic Duality in the study of simple symmetric exclusion and inclusion processes in contact with reservoirs*
	Nina Dörnemann (Ruhr University Bochum)	*Linear spectral statistics of sequential sample covariance matrices*
	Celia García Pareja (EPFL Swiss Federal Institute of Technology, Lausanne)	*Exact simulation of coupled Wright-Fisher diffusions*
	Chengcheng Ling (TU Berlin)	*Approximation for singular SDEs with unbounded coefficients*
	Katharina Oberpriller (Gran Sasso Science Institute (GSSI), L'Aquila)	*Reduced-form framework for multiple default times under model uncertainty*
	Julia Ackermann (Justus Liebig University Giessen)	*Optimal trade execution in a stochastic order book model*
	Holly Brannelly (University College London)	*Quantile Processes and Applications to Actuarial Valuation*
10:00-11:00	**Poster discussions**	
11:00-12:00	**Break**	
12:00-13:00	Sigrid Källblad (KTH Stockholm)	*Measure-Valued Martingales & Mathematical Finance*
13:00-14:30	**Lunch break**	
14:30-14:50	Cassandra Milbradt (HU Berlin)	*A cross border market model with limited transmission capacities*
14:50-15:10	Berenice Anne Neumann (University of Trier)	*Competition versus Cooperation: A class of solvable mean field impulse control problems*
15:10-15:30	Sefika Kuzgun (University of Kansas)	*Convergence of Densities for Stochastic Heat Equation*
15:30-15:50	Olga Izyumtseva (University College Dublin)	*Self-intersection local times of random fields in stochastic flows*
15:50-16:20	**Coffee break**	
16:20-17:20	Eva Löcherbach (University Paris 1)	*Conditional propagation of chaos for systems of interacting neurons with random synaptic weights*
17:20-17:30	**Closing remarks**	

■ on-site presentations (streamed via Zoom)

■ online presentations (broadcasted to the lecture hall)

■ fully online (not broadcasted to the lecture hall)