Workshop on SDEs & SPDEs

Theory, numerics and their interplay with data science

Date: 26-30 June 2019

Deadline for registration: 17 June 2019

More info at: bit.ly/SPDE-2019

Location

Department of Mathematics and Applied Mathematics, University of Crete, Heraklion, Crete, Greece

Keynote speakers



Eric Moulines, École Polytechnique



Miklós Rásonyi, Alfréd Rényi Institute of Mathematics



Raúl Tempone, RWTH Aachen & KAUST

Guest lecture



István Gyöngy, University of Edinburgh

Invited speakers

Denis Belomestny, Duisburg-Essen University Nicolas Chopin, ENSAE Konstantinos Dareiotis, Max Planck Institute for Mathematics in the Sciences

Alain Durmus, ENS Paris-Saclay

Andreas Eberle, University of Bonn

Máté Gerencsér, IST Austria

Håkon Hoel, KAUST

Aleksandar Mijatovic, University of Warwick Thomas Müller-Gronbach, University of

Organising committee

Nikolaos Englezos, University of Piraeus **Georgios Kossioris,** University of Crete **Sotirios Sabanis,** The Alan Turing Institute & University of Edinburgh

Georgios Zouraris, University of Crete

Poster session

Graduate students or scientists with a recent PhD degree are encouraged to contribute a poster for this workshop. The deadline for submission of contributed abstracts is 24 May 2019. Contact: englezos@unipi.gr

Passau

Alexey Naumov, National Research University Higher School of Economics
Erik von Schwerin, KAUST
Larisa Yaroslavtseva, University of Passau
Ying Zhang, University of Edinburgh

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