Workshop
«SDEs/SPDEs: Theory, Numerics and their interplay with Data Science»
June 26-30, 2019

Location: Building of the Department of Mathematics and Applied Mathematics
Room A-303 (1rst Floor)

TALKS SCHEDULE

Wednesday June 26, 2019
Room A303

11.00– 12.30	**István Gyöngy** *«On Nonlinear Filtering and Stochastic PDEs»*

Thursday June 27, 2019
Room A303

16.20 – 17.00	**Registration**
	Chairman Sotirios Sabanis
17.00 – 18.00	**Miklós Rásonyi** *«Recursive procedures with dependent data»*
18.00 – 18.15	**Coffee Break**
18.00 – 19.00	**István Gyöngy** **«***On the Innovation Conjecture of Nonlinear Filtering»*

Friday June 28, 2019
Room A303

	Chairman Raúl Tempone
10:00 – 11.00	**Eric Moulines** *«TBA»*
11.00 – 11.30	**Coffee Break**
11.30 – 12.15	**Nicolas Chopin** *«Using sequential quasi-Monte Carlo for inference in partly observed diffusion processes»*
12.15 – 13.00	**Denis Belomestny** *«Variance reduction for MCMC methods via martingale*

representations»

13.00 – 15.00	Lunch Break

Chairman Eric Moulines

15:00 – 15:45	**Alexey Naumov** *«Variance reduction for dependent sequences via empirical variance minimization with applications»*
15:45 – 16:15	**Ying Zhang** *«Higher Order Langevin Monte Carlo Algorithm»*
16.15 – 17.00	**Coffee Break & Poster Session**
17:00 – 17:45	**Håkon Hoel** *«Multilevel ensemble Kalman filtering algorithms»*
17.45 – 18.30	**Andreas Eberle** *«Couplings and convergence to equilibrium for Langevin dynamics and Hamiltonian Monte Carlo methods»*

21.00 Workshop Dinner

Saturday June 29, 2019
Room A303

Chairman István Gyöngy

10:00 – 10:45	**Georgios Zouraris** *«On the convergence of the Crank Nicolson/FEM for a linear stochastic heat equation»*
10:45 – 11:30	**Alain Durmus** *«On the convergence of the Hamiltonian Monte Carlo algorithm and other irreversible MCMC methods»*
11.30 – 12.00	**Coffee Break**
12.00 – 12.45	**Thomas Müller-Gronbach** *«A strong order 3/4 method for SDEs with discontinuous drift coefficient»*
12.45 – 13.30	**Konstantinos Dareiotis** *«Approximation of stochastic equations with irregular drift»*
13.30 – 15.00	**Lunch Break**

Chairman Georgios Zouraris

15.00 – 15:45	**Máté Gerencsér** *«Boundary regularity of stochastic PDEs»*
15.45 – 16.30	**Raúl Tempone** *«Pricing American options by exercise rate optimization and Markovian projections»*

Sunday June 30, 2019
Room A303

09.00-09.45	**Larisa Yaroslavtseva** «*On the performance of the Euler-Maruyama scheme for SDEs with discontinuous drift coefficient*»

11.00 Visit to Archaeological Site of Knossos