

Registration on Wednesday at 9:00–9:15 in front of the seminar hall U358.

Wednesday 6th – Friday 8th, March 2013					
Wednesday (Otaniemi U358)		Thursday (Kumpula D122)		Friday (Otaniemi U358)	
09:15–10:15	Session I	10:15–11:00	Engström	10:15–11:00	Pennanen
10:30–11:30	Session I	11:15–12:00	Engström	11:15–12:00	Pennanen
11:30–13:00	Lunch	12:00–13:30	Lunch	12:00–13:30	Lunch
13:00–14:00	Session II	13:30–14:30	Session IV	13:30–14:30	Session VI
14:15–14:45	Session II	14:45–15:15	Session IV	14:45–15:15	Session VI
14:45–15:15	Coffee break	15:15–15:45	Coffee break	-	-
15:15–16:15	Session III	15:45–16:45	Session V	-	-
16:30–17:00	Session III	17:00–18:00	Session V	-	-
19:00–>	Dinner	18:30–>	Sauna	-	-

On Wednesday and Friday all talks will be held in seminar hall U358, Otaniemi. Thursday's talks will be held in seminar hall D122, Kumpula.

Minicourses

Alexander Engström (Aalto University): Algebraic Statistics

Teemu Pennanen (King's College, London): Risk management and contingent claim valuation under illiquidity

Session I

Ylinen: Anisotropic Besov Spaces in the Wiener Space

Nemchenko: Probabilistic approach to solution of the Cauchy problem for quasilinear parabolic equations

Romadanova: Probabilistic algorithms to solve boundary value problems for a system of parabolic equations

Nyquist: Large and moderate deviations for weighted empirical measures in importance sampling

Session II

Vorotov: Occupation time Markov property for countable homogeneous Markov chains

Lehtomaa: On rough asymptotic behaviour of ruin probabilities in a general discrete risk model

Hallgren: Calibration of Stochastic Volatility Models Using Particle Markov Chain Monte Carlo

Session III

Lukashenko: On convergence of maximum workload for some Gaussian queues

Khartov: Approximation complexity of gaussian tensor product-type random fields

Yazigi: Generalized Gaussian Bridges

Session IV

Volkova: Goodness-of-fit tests for the power function distribution based on properties of order statistics

Liu: Poissonization of Rice distribution by Data Augmentation in diffusion tensor imaging

Nykvist: A simple time-consistent model for the forward density process

Session V

Potakhina: Inspection paradox: an application to loss and optical queues

Gudmundsson: Markov chain Monte Carlo for computing probabilities of rare events in a heavy-tailed random walk

Mazalova: Duopoly in queueing systems

Nikula: On critical Gaussian multiplicative chaos

Session VI

Sandomirskii: Large repeated games with incomplete information: asymptotics of the value

Ivashko: Optimal strategies in two-sided best-choice game with age preferences

Löfdahl: An introduction to disability insurance modelling

Social events

On Wednesday there is a conference dinner at 19:00 in restaurant Konstan Möljä.

On Thursday there is a sauna.