

# Workshop of the Potsdam-Kyiv Research Group Linkage

## Singular diffusions: analytic and stochastic approaches, I



Universität Potsdam, Neues Palais, Haus 9 Raum 1.14

### Monday, April 1 2019

09.15 – 09.30 *Opening*

09.30 – 10.25 **Alexandra Antoniouk** (Kyiv)  
*Multidim. pseudo-dif. equation with spatial  $p$ -adic variables and corresponding stochastic processes*

*Coffee break* (Raum 2.16)

10.50 – 11.45 **Ilya Pavlyukevich** (Jena)  
*On the "heterogeneous diffusion process"*

11.50 – 12.30 **Krzysztof Bogdan** (Wrocław)  
*Semilinear Dirichlet problem for the fractional Laplacian*

*Lunch break*

14.00 – 14.55 **Jean-François Jabir** (Moscow)  
*Langevin dynamics with boundary conditions*

15.00 – 15.55 **Alexei Kulik** (Wrocław)  
*Approximation in law of Markov processes by non-linear regressions: analytic background and stochastic applications*

*Coffee break* (Raum 2.16)

16.25 – 17.05 **Semen Bodnarchuk** (Kyiv)  
*Modified Euler scheme for weak approximation of SDEs driven by Wiener process*

17.10 – 17.50 **Dmytro Ivanenko** (Kyiv)  
*Statistical research of models generated by discretely observed solution to SDE's*

18.00 – 21.00 *Concert* **Sophie Catherin**  
*Reception* (Haus 12 a, 1<sup>st</sup> floor)

### Tuesday, April 2 2019

09.15 – 10.10 **Sylvie Roelly** (Potsdam)  
*Gibbsian theory as framework for the study of interacting diffusions*

10.15 – 10.55 **Alexander Zass** (Potsdam)  
*Entropy method for Gibbs point processes*

*Coffee break* (Raum 2.16)

11.20 – 12.15 **Alexei Rebenko** (Kyiv)  
*Correlation of clusters: partially truncated correlation functions and their decay*

*Lunch break*

14.00 – 14.40 **Pierre Houdebert** (Potsdam)  
*Uniqueness and decay of correlation for Gibbs point processes, using disagreement percolation*

14.45 – 15.40 **Andrey Pilipenko** (Kyiv)  
*Functional limit theorems for perturbed random walks*

*Coffee break* (Raum 2.16)

16.05 – 16.35 **Oleksandr Prykhodko** (Kyiv)  
*Limit behaviour of random walks with elastic screens*

16.40 – 17.20 **Olga Aryasova** (Kyiv)  
*On exponential convergence of a distance between solutions of an SDE with discontinuous drift*

### Wednesday, April 3 2019

09.15 – 09.55 **Iryna Bodnarchuk** (Kyiv)  
*Wave equation driven by general stochastic measure*

10.00 – 10.55 **Tania Kosenkova** (Potsdam)  
*Noise sensitivity of Lévy driven SDE's: estimates and applications*

*Coffee break* (Raum 2.16)

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