

Summer School on Dirichlet Forms and Stochastic Analysis at Kansai University 2015

Supported by the DAAD "Trilateral Japanese-German-Korean program"
4th School Area, 3rd Building, Room 3201

ORGANIZING COMMITTEE:

Panki Kim (Seoul National Univ.)
René L. Schilling (TU Dresden)
Toshihiro Uemura (Kansai Univ.)
Kazutoshi Yamazaki (Kansai Univ.)

Schedule:

August 24 (Mon.)

09:30 – 10:10 TOMOYUKI SHIRAI (Kyushu University, Japan)

On the weight of random minimum spanning acycle

10:20 – 11:10* PANKI KIM (Seoul National University, South Korea)

Transition densities of symmetric Markov processes in open sets (I)

11:20 – 12:10* MASATOSHI FUKUSHIMA (Emeritus professor, Osaka University, Japan)

Stochastic Komatu-Loewner evolutions (I)

12:10 – 14:00 《 Lunch time 》

14:00 – 14:50* KAZUTOSHI YAMAZAKI (Kansai University, Japan)

Continuous-state branching processes (I)

15:10 – 16:00* RENÉ L. SCHILLING (TU Dresden, Germany)

From Lévy to Lévy type processes (I)

16:10 – 16:50 AKIRA SAKAI (Hokkaido University, Japan)

Critical points for self-avoiding walk on random conductances

17:00 – 17:40 MASAOKI FUKASAWA (Osaka University, Japan)

Homogenization in hedging under small transaction costs

August 25 (Tue.)

09:30 – 10:10 DAEHONG KIM (Kumamoto University, Japan)

Stability of the global heat kernel estimates under Feynman-Kac perturbations of symmetric Markov processes

10:20 – 11:10* PANKI KIM (Seoul National University, South Korea)

Transition densities of symmetric Markov processes in open sets (II)

11:20 – 12:10* MASATOSHI FUKUSHIMA (Emeritus professor, Osaka University, Japan)

Stochastic Komatu-Loewner evolutions (II)

12:10 – 14:00 ⟨⟨ Lunch time ⟩⟩

14:00 – 14:50* KAZUTOSHI YAMAZAKI (Kansai University, Japan)

Continuous-state branching processes (II)

15:10 – 16:00* YUZURU INAHAMA (Nagoya University, Japan)

A gentle introduction to rough path theory (I)

16:10 – 16:50 HIROSHI KAWABI (Okayama University, Japan)

Precise long time asymptotics of non-symmetric random walks on crystal lattices

17:00 – 17:40 GERALD TRUTNAU (Seoul National University, South Korea)

Recurrence of generalized Dirichlet forms

August 26 (Wed.)

09:30 – 10:20* PANKI KIM (Seoul National University, South Korea)

Transition densities of symmetric Markov processes in open sets (III)

10:30 – 11:20* YUZURU INAHAMA (Nagoya University, Japan)

A gentle introduction to rough path theory (II)

11:30 – 12:20* MASATOSHI FUKUSHIMA (Emeritus professor, Osaka University, Japan)

Stochastic Komatu-Loewner evolutions (III)

12:20 – 14:00 ⟨⟨ Lunch time ⟩⟩

14:00 – “Young Forum” (I)

- 14:00 – 14:10 JOOHAK BAE (Seoul National University, South Korea)
- 14:15 – 14:25 KYUNG-YOUN KIM (Seoul National University, South Korea)
- 14:35 – 14:55 KEI NOBA (Kyoto University, Japan)
- 15:00 – 15:20 YU ITO (Osaka University, Japan)
- 15:25 – 15:45 MASAKI WADA (Tohoku University, Japan)
- 16:00 – 16:20 YOSHIHIRO TAWARA (Nagaoka Institute of Technology, Japan)
- 16:25 – 16:45 KÜHN FRANZISKA (TU Dresden, Germany)
- 16:55 – 17:15 TARO MURAYAMA (Ishikawa Institute of Technology, Japan)

August 27 (Thr.)

09:30 – 10:10 KOUJI YANO (Kyoto University, Japan)

Local time penalizations with various clocks for one-dimensional diffusions

10:20 – 11:10* YUZURU INAHAMA (Nagoya University, Japan)

A gentle introduction to rough path theory (III)

11:20 – 12:10* RENÉ L. SCHILLING (TU Dresden, Germany)

From Lévy to Lévy type processes (II)

12:10 – 14:00 « Lunch time »

14:00 – “Young Forum” (II)

- 14:00 – 14:10 MINJUN GIM (Seoul National University, South Korea)
- 14:15 – 14:35 SYUTA NAKAJIMA (Kyoto University, Japan)
- 14:40 – 15:00 TOMOOKI YUASA (Ritsumeikan University, Japan)
- 15:10 – 15:30 HIROSHI TSUKADA (Osaka City University, Japan)
- 15:35 – 15:55 YASUHITO NISHIMORI (Anan Institute of Technology, Japan)
- 16:10 – 16:30 LI LIPING (Institute of Applied Mathematics, China)
- 16:40 – 17:00 JULIAN HOLLENDER (TU Dresden, Germany)
- 17:05 – 17:25 KANEHARU TSUCHIDA (National Defence Academy, Japan)

August 28 (Fri.)

09:30 – 10:10 NIKOLA SANDRIĆ (TU Dresden and University of Zagreb)

Ergodicity and fluctuations of a fluid particle driven by a diffusion process with jumps

10:20 – 11:10* KAZUTOSHI YAMAZAKI (Kansai University, Japan)

Continuous-state branching processes (III)

11:20 – 12:10* RENÉ L. SCHILLING (TU Dresden, Germany)

From Lévy to Lévy type processes (III)