MEXICO-POLAND 1st MEETING IN PROBABILITY

November 27 – December 1, 2017
“José Angel Canavati Ayub” (G002) Auditorium
CIMAT, Guanajuato, Mexico

PROGRAMME

	Monday Nov. 27	Tuesday Nov. 28	Wednesday Nov. 29	Thursday Nov. 30	Friday Dec. 1st
9:30 – 10:10	*Opening Remarks*	*Non-Gaussian limit of a tracer motion in an incompressible flow* Anna Talarczyk-Noble University of Warsaw, Poland	*New results on Squared Bessel particle systems and Wishart processes* Piotr Graczyk Université Angers, France	*Asymptotic stability of an evolutionary nonlinear Boltzmann-type equation* Henryk Gacki, University of Silesia in Katowice, Poland	*ASEPs through a quadratic harness representation* Jacek Wesołowski Warsaw University of Technology, Poland
10:10 – 10:50	*Fractional Schrödinger operators* *Krzysztof Bogdan* Wroclaw University of Science and Technology, Wroclaw, Poland	*Gradient estimates of Dirichlet heat kernels for unimodal Lévy Processes* Michal Ryznar Wrocląw University of Science and Technology, Poland	*Extension theorem for nonlocal operators* Katarzyna Pietruska-Paluba University of Warsaw, Poland	*The valuation of American options in an exponential Lévy model* Andrzej Rozkosz Nicolaus Copernicus University in Toruń, Poland	*Extension of the Itô-Nisio theorem, strong pathwise convergence in series expansions of Lévy processes, and the continuity of Itô map* Jan Rosinski University of Tennessee, Knoxville, USA
10:50 – 11:20	*Some stochastic models on hierarchical lattices* Luis Gorostiza, CINVESTAV, Mexico	*Finite-time blowup of the Fujita equation with fractional Laplacian perturbed by fractional Brownian motion* José Alfredo López-Mimbela CIMAT, Mexico	*Stability in Martingale inequalities* Rodrigo Bañuelos Purdue University, USA	*Zero-sum stochastic differential games without the Isaacs condition* Daniel Hernández-Hernández CIMAT, México	*A class of fractional stochastic differential equations with discontinuous diffusion* Jorge A. León-Vázquez CINVESTAV, Mexico
11:20 – 11:50	**Coffee break**				
11:50 – 12:40	*Multi-refracted and level-dependent Lévy risk processes* Irmina Czarna Wrocław University of Science and Technology, Poland	*The first exit problem of scalar reaction-diffusion equations with small multiplicative regularly varying Lévy noise* Michael Anton Hoegele Universidad de los Andes, Colombia	*Non-symmetric jump processes* Karol Szczypkowski Wrocław University of Science and Technology, Poland	*Spectral and heat content related to stable processes* Luis Acuña Valverde University of Costa Rica, CR	*Particle systems and related empirical measures* Jacek Małecki Wrocław University of Science and Technology, Poland
12:40 – 13:30	*Phase-type law of mortality and a stochastic Expectation–Maximisation (EM) algorithm for construction of mortality tables* Fernando Baltazar-Larios FC-UNAM, Mexico	*On the recurrent extensions of real self similar Markov processes* Henry G. Pantí Trejo Universidad Autónoma de Yucatán, Mexico	*Large time evolution for semigroups of nonlocal Schrödinger operators* Kamil Kaleta Wrocław University of Science and Technology, Poland	*Spectral heat content for Lévy processes* Tomasz Grzywny Wroclaw University of Science and Technology, Poland	*Finite free probability* Octavio Arizmendi Echegaray CIMAT, México
13:30 – 16:00	**Lunch**				
16:00 – 16:50	*Stochastic integration and stochastic PDEs driven by jumps on the dual of a nuclear space* Christian Fonseca-Mora Universidad de Costa Rica, CR	*Genetics, random walks and combinatorics: the Bolthausen-Sznitman coalescent* Arno Siri-Jégousse IIMAS-UNAM, Mexico	**16:00 – 17:00** **Colloquium talk** *Random walks are completely determined by their trace on the positive half-line* Mateusz Kwaśnicki Wrocław University of Science and Technology, Poland	*On free deconvolutions via analytic subordination* Carlos Vargas Obieta CIMAT, Mexico	**16:00 – 16:40** *On the convex Poincaré inequality and weak transportation inequalities* Radoslaw Adamczak University of Warsaw and Polish Academy of Sciences, Poland
16:50 – 17:25	*Long run control of Markov processes with degenerate observation* Lukasz Stettner Institute of Mathematics PAS, Warsaw, Poland	**16:50 – 17:50** **PhD Session** Joanna Tumilewicz Eugenio Guerrero Michał Krawiec		**16:50 – 17:30** **PhD Session** Marco Tulio Gaxiola Adam Kaszubowski	**16:40 – 17:20** *Convergence of the empirical spectral distribution of Gaussian matrix-valued processes* José Luis Pérez-Garmendia CIMAT, Mexico
18:30	*Taquiza “Mexican Speciality”*				