STOCHASTIC PARTIAL DIFFERENTIAL EQUATIONS WORKSHOP AT THE MITTAG-LEFFLER INSTITUTE
September 10-14, 2007

Titles of the talks

Vlad Bally, Université de Marne-la-Vallée, France
Lower bounds for the density of locally elliptic Ito processes

Nicolas Bouleau, ENPC, France
Bringing errors into focus

Zdzislaw Brzezniak, University of York, UK
On the stochastic Landau-Lifshitz' Equation
(based on a joint work with B Goldys)

Chris Burdzy, University of Washington, USA
Stochastic integration with respect to a quartic variation process
(joint work with Jason Swanson)

Michael Caruana, Centre for Mathematical Sciences, Cambridge,UK
The existence of solutions for rough differential equations

Thomas Cass, Cambridge University, UK
On the smoothness of density for solutions to stochastic diiferential equations with jumps

Sandra Cerrai, University of Florence, Italy
Fluctuations in SPDE's with averaging

Daniel Conus, EPFL, Switzerland
The non-linear stochastic wave equation in high dimensions

Hans Crauel, J. W. Goethe Universität, Germany
Measure attractors and Markov attractors

Dan O. Crisan, Imperial College, UK
Particle approximations for linear parabolic SPDEs

Robert Dalang, Institut de Mathématiques, EPFL, Switzerland
Hitting probabilities for systems of non-linear stochastic heat equations

Laurent Denis, Université d'Evry, France
Maximun principle for parabolic quasilinear spde

Mark Freidlin, University of Maryland, USA
Metastability and Stochastic Resonance in Multiscale Systems

Peter Friz, University of Cambridge, UK
Malliavin calculus and rough paths

Tadahisa Funaki, Tokyo University, Japan
SPDE with distributions of Levy processes as its invariant measures

Martin Hairer, Warwick University, UK
Spectral gap results for a class of SPDEs

Svante Janson, Uppsala University, Sweden
Volatility time in one and several dimensions

Torbjörn Kolsrud, KTH Stockholm, Sweden
Solving random field equations with gauge conditions

O. Kutoviy, University of Bielefeld, Germany
Diffusion approximation for equilibrium Kawasaki dynamics in continuum equations

Xue-Mei Li, Loughborough University, UK
Why do we use Girsanov transform on no-linear filtering problem

Arne Løkka, King's College London
Representation of positive distributions and characterisation of integrable random variables

Sergey Lototsky, University of Southern California, USA
Stochastic parabolic equations of full second order

Utpal Manna, University of Wyoming, USA
Stochastic tidal dynamics equations

Bohdan Maslowski, Academy of Sciences, Czech Republic
Regularity of transition densities for parabolic SPDE´s

Salah-Eldin A. Mohammed, Southern Illinois University USA
The Substitution Theorem for Semilinear Stochastic Partial Differential Equations

Jan Pospisil, University of West Bohemia, Czech Republic
Ergodicity ane parameter estimates for infinite-dimensional fractional Ornstein-Uhlenbeck processes

Michael Röckner, University of Bielefeld, Germany
Strong solutions of stochastic porous media equations: a survey of recent results

Boris Rozovsky, Brown University, USA
On bi-linear elliptic SPDEs

Michael Scheutzow, Technical University Berlin, Germany
Attractors for stochastic flows on Euclidean spaces

Simone Scotti, Turin University, Italy
Application of error theory in finance

David Siska, School of Mathematics, Edinburgh, UK
On Randomized Stopping

Josef Teichmann, Technical University Vienna, Austria
Hypo-ellipticity in infinite dimensions

Johan Tysk, Uppsala University
Feynman-Kac formulas for Black-Scholes type operators

Alexander Yu. Veretennikov, University of Leeds, UK
On mixing for filtering SPDEs

Jiang-Lun Wu, University of Wales Swansea, UK
On a Burgers type nonlinear stochastic equation

Tusheng Zhang, The University of Manchester, UK
Large deviations for stochastic non-linear beam equations

(last update 7.09.07)