First Italian Meeting on Probability and Mathematical Statistics

PROGRAMME - FINAL VERSION (June 7-th)

MONDAY 19th - Cavallerizza Reale

- 8.30-9.30: Registration
- 9.30-10.10: Welcome
- 10.10-10.50: Invited speaker: E. Regazzini
- 10.50-11.20: *Coffee break*
- 11.20-12.50: Contributed Sessions

  Room 1 G. Pistone - *Information and Stochastic Geometry* (G. Pistone - E. Ferrucci - L. Malagò)
- 12.50-14.20: *Lunch*
- 14.20-15.00: Invited speaker: P. Baldi
- 15.00-16.30: Invited Sessions

  Room 1 F. Fagnola - *Quantum Probability* (P. Gibilisco - M. Gregoratti - V. Crismale)

  Room 2 I. Prünster - *Bayesian Nonparametrics* (A. Guglielmi - X. Nguyen - M. Ruggiero)
- 16.30-17.00: *Coffee break*
- 17.00-18.30: Invited Sessions

  Room 1 D. Marinucci - *Geometry of Random Fields* (V. Cammarota - M. Rossi - G. Peccati)

  Room 2 L. Sacerdote - *Stochastic models in Biology and Medicine* (M.Tamborrino - U. Picchini - G. Scalia Tomba)

TUESDAY 20th - Politecnico di Torino

- 9.00-10.30: Contributed Sessions

  Room 1I C. Fontana - *Information and Arbitrage in Financial Markets* (B. Acciaio - W.J. Runggaldier - C. Fontana)

  Room 3I F.R. Nardi, A. Zocca - *Metastability of Interacting Particle Systems* (E. Scoppola - J. Sohier - F.R. Nardi)

  Room 2I E. Riccomagno - *Algebraic Statistics* (R. Fontana - M. Leonelli - F. Rapallo))

  Room 5I C. Costantini - *Asymptotics for Measure Valued Processes* (C. Giardinà - D. Spanò - C. Costantini)

- 10.30-11.00: *Coffee break*

- 11.00-11.40: Invited speaker: F. Pratelli

- 11.40-13.10: Poster Session

- 13.10-14.30: *Lunch*

- 14.30-16.00: Invited Sessions

  Room 1I C. Ceci, A. Pascucci - *Stochastic processes and applications to Finance and Insurance* (G. Ferrari - K. Colaneri - S. Pagliarani)

  Room 3I F. Martinelli, P. Dai Pra - *Stochastic Dynamics in Statistical Physics* (C. Toninelli - F. Toninelli - M. Mariani)

- 16.00-16.30: *Coffee break*

- 16.30-18.00: Contributed Sessions

  Room 1I P. Siorpaes - *Martingale Optimal Transport* (L. Campi - P. Siorpaes - S. De Marco)

  Room 3I F. Morandin - *Stochastic Fluid Dynamics* (D. Barbato - B. Ferrario - F. Morandin)

  Room 2I G. Como, F. Fagnani - *Stochastic Network Systems: Opinion Dynamics, Robustness, and Epidemics* (F. Fagnani - G. Como - L. Zino)

  Room 5I P. Rigo - *Asymptotic Behavior of Conditional Probabilities* (P. Rigo - E. Dolera - E. Mainini)

EVENING: *Social Dinner*

WEDNESDAY 21st - Politecnico di Torino

- 9.30-10.30: Contributed Talks

  Room 1I Contributed Talks:

  1. P. Semeraro - *Multivariate marked Poisson processes and market related multidimensional information flows*
  2. M. Piccirilli - *Additive energy forward curves under the Heath-Jarrow-Morton framework*
  3. R.M. Mininni - *A new approach to CIR Short-Term Interest Rates Modeling*

  Room 3I Contributed Talks:

  1. E. Bandini - *Existence and uniqueness for BSDEs driven by a general random measure, possibly non quasi-left-continuous*
  2. N. Foresta - *Reflected BSDE driven by marked point process and optimal stopping*
  3. E. Issoglio - *FBSDEs with distributional coefficients*

  Room 5I Contributed Talks:

  1. A. Zocca - *Stochastic modeling and control of energy networks under uncertainty*
  2. A. Ghiglietti - *Systems of reinforced stochastic processes with a network-based interaction*
  3. B. Martinucci - *A continuous-time random walk on a star graph and its diffusion approximation*

  Room 2I Contributed Talks:

  1. A. Lanconelli - *Prohorov-type local limit theorems on Gaussian spaces*
  2. Y.G. Lu - *Central limit theorem on* $\otimes \mathbf{M}_2$ *with the Jordan-Wigner embedding*
  3. D. Trevisan - *A PDE approach to a 2-dimensional matching problem*

- 10.30-11.00: *Coffee break*
- 11.00-12.30: Invited Sessions

  Room 1I F. Pellerey - *Dependence Modeling* (F. Durante - G. Puccetti - E. Di Bernardino)

  Room 3I F. Flandoli - *Stochastic Differential Equations* (L. Beghin - L. Caramellino - F. Masiero)

- 12.30-14.00: *Lunch*

- 14.00-15.30: Contributed Sessions

  Room 1I M. Frittelli - *Probability Methods in Robust Finance* (G. Callegaro - M. Maggis - C.A. Munari)

  Room 3I B. Ferrario - *Stochastic PDE's* (L.A. Bianchi - S. Bonaccorsi - E. Priola)

  Room 5I M. Ruggiero - *Bayesian Nonparametrics* (F. Bassetti - F. Camerlenghi - P. De Blasi)

  Room 2I D. Spanò - *Stochastic Processes in Discrete Structures and their Limit Behaviour* (E. Candellero - G. Cannizzaro - A. Chiarini)

- 15.30-16.00: *Coffee break*

- 16.00-17.00: Contributed Talks

  Room 1I Contributed Talks:

  1. S. Scotti - *Optimal Investment in Markets with Over and Under-Reaction to Information*
  2. A. Calzolari - *Martingale representations in progressive enlargement by the reference filtration of a semi-martingale*
  3. B. Torti - *Martingale representations in markets driven by processes sharing accessible jump times*

  Room 3I Contributed Talks:

  1. T. De Angelis - *Optimal stopping and Skorokhod embedding*
  2. M. Longobardi - *A study of inactivity times of coherent systems with dependent components*
  3. Giovanni Conforti - *A second order ODE in Wasserstein space for the Schrödinger bridge*

  Room 5I Contributed Talks:

  1. E. De Vito - *Reconstruction trees*
  2. A. De Gregorio - *Test statistics for stochastic differential equations sampled at discrete times*
  3. G. Sanfilippo - *Compounds of conditionals and iterated conditioning under coherence*

- 17.00-19.00: Open Session - Towards the future

THURSDAY 22nd - Politecnico di Torino

- 9.00-10.30: Contributed Sessions

  Room 1I P. Rigo, B. Vantaggi - *Some Recent Developments about Finitely Additive Probability Measures* (P. Berti - B. Vantaggi - G. Cassese)

  Room 3I F. Confortola, G. Guatteri, F. Masiero - *Some Topics on Path-dependent Stochastic Equations* (A. Cosso - C. Di Girolami - G. Zanco)

  Room 5I A. Stauffer - *Stongly Correlated Random Interacting Systems* (A. Caraceni - A. Cipriani - L. Taggi)

  Room 2I B. D'Auria - *Diffusion Processes: Inference and Applications* (A. Di Crescenzo - G. Albano - B. D'Auria)

- 10.30-11.00: *Coffee break*

- 11.00-12.40: Contributed Talks and Contributed Session

  Room 1I Contributed Session: M. Rossi - *Limit Theorems in Probability and Applications* (C. Durastanti - M. Dal Borgo - R. Maffucci - A. Vidotto)

  Room 3I Contributed Talks:

  1. A. Cecchin - *Probabilistic approach to finite state space mean field games*
  2. T. Vargiolu - *Verification theorem for stochastic impulse non-zero sum games and applications*
  3. S. Federico - *Verification theorems for stochastic optimal control problems in Hilbert spaces by means of a generalized Dynkin formula*
  4. A. Calvia - *Filtering and control of time-homogeneous pure jump Markov processes with noise-free observation*
  5. A. Balata - *Regress Later Monte Carlo for Controlled Markov Processes*

  Room 5I Contributed Talks:

  1. S. Mazzucchi - *High order heat-type equations and random walks on the complex plane*
  2. L. Andreis - *Ergodicity of a system of interacting random walks with asymmetric interaction*
  3. D. Tovazzi - *Collective periodic behavior in spin-flip models with dissipation*
  4. S. Ugolini - *Entropy chaos and Bose-Einstein Condensation*
  5. M. D'Ovidio - *Skew diffusions across Koch interfaces*

  Room 2I Contributed Talks:

  1. B. Toaldo - *Semi-Markov processes and their Kolmogorov's equations*
  2. C. Ricciuti - *Non-homogeneous subordinators and their connection with semi-Markov processes*
  3. E. Mariucci - *A compound Poisson approximation to estimate the Lévy density*
  4. E. Pirozzi - *On a Class of Gauss-Markov processes for neuronal models with jumps*
  5. G. D'Onofrio - *On the reference frame invariance of stimulus-specific information measures*

- 12.40-14.00: *Lunch*