Schedule for the 6th Annual Graduate Student Conference in Probability

April 27–29, 2012

hosted by
The School of Mathematics at Georgia Tech

Friday, April 27th

Due to the large number of speakers, we will have talks run in parallel. The speaker listed first will be in Klaus Room 1116E and the speaker listed second will be in Klaus Room 1116W.

8:30-9:10 am	Registration and Coffee (Klaus Lobby)	
9:10-9:20 am	Welcome Session (Klaus Room 1116)	
9:20-10:20 am	**Craig Tracy: Invited Talk (Part 1) (Klaus Room 1116)**	
10:20-10:40 am	Coffee Break (Klaus Lobby)	
10:40-11:05 am	*Bayesian Gaussian Variance-Mean Mixture Factor Models* Kai Cui	*Free Boundary Regularity of the Partial Optimal Transport Problem* Emanuel Indrei
11:05-11:30 am	*Bootstrap Variance Estimator for Weighted Samples Quantiles* Xuan Yang	*Optimal Portfolio-Consumption with Habit Formation and Parameter Uncertainty* Xiang Yu
11:30-11:55 am	*Estimating the Maximum Probability of Categorical Classes and Applications to Biological Diversity Measurement* Huy Huynh	*A Coupling Method for Efficient Computation of 2nd Derivative Sensitivities in Continuous Time Markov Chains* Elizabeth Skubak
11:55-12:20 pm	Break	
12:20-1:40 pm	Lunch (Klaus Lobby)	
1:40-2:40 pm	**Jean Bertoin: Invited Talk (Part 1) (Klaus Room 1116)**	
2:40-3:00 pm	Coffee Break (Klaus Lobby)	
3:00-3:25 pm	*Upper Bound on the Rate of Adaptation in an Asexual Population* Michael Kelly	*The k-core of a Non-homogeneous Hypergraph* Omar Abuzzahab
3:25-3:50 pm	*On a Family of Symmetrization Inequalities* Jiange Li,	*Late Points of Two-Dimensional Random Walks* Michael Carlisle
3:50-4:15 pm	*Bounds for Nested Law Invariant Coherent Risk Measures* Linwei Xin	*Random Walks in Sparse Random Environments* Youngsoo Seol
4:15-4:30 pm	Coffee Break (Klaus Lobby)	

4:30-4:55 pm	*Almost Sure Asymptotics for Ornstein-Uhlenbeck Processes of Poisson Potential* Fei Xing,	*Random Graphs: From Bounded Size Rules to Inhomogeneous Random Graphs* Xuan Wang
4:55-5:20 pm	*Central Limit Theorem for Hawkes Process* Lingjiong Zhu	*Random Walks on Nilpotent Groups Driven by Measures Supported on Powers of Generators* Tianyi Zheng
5:20 pm	Dismissal: *Note, each participant is responsible for his/her own dinner.*	

Saturday, April 28th

Due to the large number of speakers, we will have talks run in parallel. The speaker listed first will be in Klaus Room 1116E and the speaker listed second will be in Klaus Room 1116W.

8:30-9:20 am	Breakfast (Klaus Lobby)	
9:20-10:20 am	**Craig Tracy: Invited Talk (Part 2) (Klaus Room 1116)**	
10:20-10:40 am	Coffee Break (Klaus Lobby)	
10:40-11:05 am	*Hydrodynamic Limits for a Reaction Diffusion System* Wai Fan,	*Limiting Behavior at the Edge of Beta Ensembles* Diane Holcomb
11:05-11:30 am	*Invariant Densities for Dynamical Systems with Random Switching* Tobias Hurth	*A Limit Theorem for Wiener Measure on Manifolds with Non-Positive Sectional Curvature* Thomas Laetsch
11:30-11:55 am	*The Axelrod Model for Dissemination of Culture* Junchi Li	*Limit Theorems for a Quadratic Variation of Gaussian Processes* Raimondas Malukas
11:55-12:20 pm	*Regularization and Stabilization of Randomly Switching Dynamic Systems* Guangliang Zhao	*Functional Central Limit Theorem for Stochastic Integral Infinitely Divisible Processes Generated by Conservative Flows* Takashi Owada
12:20-1:40 pm	Lunch (Klaus Lobby)	
1:40-2:40 pm	**Jean Bertoin: Invited Talk (Part 2) (Klaus Room 1116)**	
2:40-3:00 pm	Coffee Break (Klaus Lobby)	
3:00-3:25 pm	*Large Deviations for Stochastic Partial Differential Equations Driven by a Poisson Random Measure* Jiang Chen	*Smoothness Properties of the Law of a Brownian Motion in Certain Infinite Dimensional Spaces* Dan Dobbs
3:25-3:50 pm	*Mean Euler Characteristic Approximation to the Excursion Probability of Gaussian Fields* Dan Cheng	*Lebesgue Approximation of $(2,\beta)$-Superprocesses* Xin He,
3:50-4:15 pm	*Large Deviations for a Randomly Indexed Branching Process* Sheng-Jhih Wu	*Stochastic Calculus for Gaussian Processes and Application to Hitting Times* Pedro Lei
4:15-4:30 pm	Coffee Break (Klaus Lobby)	

4:30-4:55 pm	*Lévy Processes in a Step 3 Nilpotent Lie Group* John Haga	*Some Aspects of Modelling Dependence in Copula Based Markov Chains* Martial Longla,
4:55-5:20 pm	*Time-Changed Gaussian Processes and Associated Fractional Order PDEs* Kei Kobayashi	*Intrinsic Location Functionals of Stationary Processes* Yi Shen

6:00 pm — **Dinner:** Dinner at local restaurant *Rocky Mountain Pizza Company* provided by conference. There will be a cash bar for those interested in purchasing alcohol.

Sunday, April 29th

9:20-10:10 am	**Craig Tracy: Invited Talk (Part 3) (Klaus Room 1116)**
10:10-10:30 am	Coffee Break (Klaus Lobby)
10:30-11:20 pm	**Jean Bertoin: Invited Talk (Part 3) (Klaus Room 1116)**
11:20 pm	Conference Ends