Schedule for the 5th Annual Graduate Student Conference in Probability

April 29-May 1, 2011

hosted by
The School of Mathematics at Georgia Tech

Friday, April 29th

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	**Philip Protter: Invited Talk (Part 1) (Klaus Room 1116)** *Asset Pricing with Bubbles*	
10:20-10:40 am	Coffee Break (Klaus Lobby)	
10:40-11:00 am	*Poisson Regression Models for Interval Censored Count Data* Sydeaka Watson	*Almost Sure Asymptotics for Ornstein-Uhlenbeck Processes of Poisson Potential* Fei Xing
11:00-11:20 am	*Properties of Weighted Generalized Beta Distribution of the Second Kind* Yuan Ye	*Positive Recurrence of Piecewise Ornstein-Uhlenbeck Processes and Common Quadratic Lyapunov Functions* Xuefeng Gao
11:20-11:40 am	*Gaussian Phases in a Generalized Bernoulli-Laplace Model* Tong Zhang	*The Fluid Limit of a Least Attained Service Queue* Martin Keutel
11:40-12:00 pm	*The Complete Mixability and Convex Minimization Problems for Monotone Marginal Distributions* Ruodu Wang	*Mixing Time of Swendsen-Wang Dynamics on Complete Graphs and Trees* Weiyang Ning
12:00-12:20 pm	*Fast Mixing of Gibbs Samplers by non-Markovian coupling* Aaron Smith	*The Boundary Harnack Principle on Inner Uniform Domains* Janna Lierl
12:20-1:40 pm	Lunch: *Lunch vouchers redeemable at the Student Center Food Court will be available at the Information Desk.*	
1:40-2:40 pm	**Nathalie Eisenbaum: Invited Talk (Part 1) (Klaus Room 1116)** *Local Times and Gaussian Processes*	
2:40-3:00 pm	Coffee Break (Klaus Lobby)	
3:00-3:20 pm	*Merton Jump Diffusion Revisited: A Lévy Copula Approach* Pierre Garreau	*Perfect Squares in Random Sequences* Omar Abuzzahab
3:20-3:40 pm	*Modeling Flocks and Prices: Jumping Particles with an Attractive Interaction* Miklos Racz	*Stationary Distributions for a Quadratic Contact Process in Two Dimensions* Mariya Bessonov
3:40-4:00 pm	*A Stochastic Lagrangian Particle Model and Nonlinear Filtering for Three Dimensional Euler Flow with Jumps* Meng Xu (Cancelled)	*Non-Polygonal Limit Shapes for iid First-Passage Percolation* Michael Damron

4:00-4:20 pm	*Small-time Expansions of the Distributions, Densities, and Option Prices of Stochastic Volatility Models with Lévy Jumps* Ruoting Gong	*Fluctuations of the Entries of Regular Functions of Wigner Matrices* David Renfrew
4:20-4:40 pm	*A Delay Model for Pricing Debt and Loan Guarantees* Elisabeth Kemajou (Cancelled)	*The Contact Process on Modular Networks* David Sivakoff
4:40-5:00 pm	*Stability of General Non-Linear Hawkes Process* Dmytro Karabash	*Emergence of the Giant Component in a Dynamic Random Graph Model* Xuan Wang
5:00 pm	Dismissal: *Note, each participant is responsible for his/her own dinner.*	

Saturday, April 30th

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.

9:20-10:20 am	**Nathalie Eisenbaum: Invited Talk (Part 2)** **(Klaus Room 1116)** *Local Times and Gaussian Processes*	
10:20-10:40 am	Coffee Break (Klaus Lobby)	
10:40-11:00 am	*Parameter Estimation for a Coupled Additive-Multiplicative Noise Model for Stochastic Volatility* Ibukun Amusan	*Noise-Stabilized Stochastic Differential Equations* Tiffany Kolba
11:00-11:20 am	*Errors-In-Variables Regression and the Problem of Moments* Qizhuo Huang	*Stochastic Representations of Solutions to Degenerate Variational Equalities and Inequalities* Camelia Pop
11:20-11:40 am	*Modeling Phylogenetic Comparative Method with Non-normal Distributed Stochastics Process* Tony Jhwueng	*On the Hahn-Jordan Decomposition of Signed Measure Valued Stochastic Partial Differential Equations* Bradley Seadler
11:40-12:00 pm	*Probabilistic Issues of Orthogonal Regression by Conic Sections* Hui Ma	*Feynman-Kac Formula for the Fractional Heat Equation Driven by Fractional White Noise* Jian Song
12:00-12:20 pm	*The Kumaraswamy Generalized Pareto Distribution* Jerome Ouedraogo	*Linear SDEs with Anticipating Initial Conditions* Benedykt Szozda
12:20-1:40 pm	Lunch: Provided by conference.	
1:40-2:40 pm	**Philip Protter: Invited Talk (Part 2)** **(Klaus Room 1116)** *Asset Pricing with Bubbles*	
2:40-3:00 pm	Coffee Break (Klaus Lobby 1116)	
3:00-3:20 pm	*Large Deviation Principle for a Convection-Diffusion Equation Driven by a Poisson Random Measure* Jiang Chen	*Formula for the First Passage Time of Skew Brownian Motion: Effect of Skewness in First Passage Time* Thilanka Arachchi Appuhamillage

3:20-3:40 pm	*Large Deviations Analysis of Time-Dependent Preferential Attachment Schemes Dependent Preferential Attachment Models* Jihyeok Choi	*Hydrodynamic Limit of Forced Brownian Intervals* Joel Barnes
3:40-4:00 pm	*Large Deviations for the Shape of Random RSK Young Tableaux* Jinyong Ma	*Mean Euler Characteristic and Excursion Probabilities of Gaussian Fields with Stationary Increments* Dan Cheng
4:00-4:20 pm	*Large Deviations for General Hawkes Process* Lingjiong Zhu	*Itô Formula for the New Stochastic Integrals* Anuwat Sae-Tang
4:20-4:40 pm	*The Bohman-Frieze Process* Will Perkins	*Central Limits and Homogenization in Random Media* Yu Gu
4:40-5:00 pm	*Iterated Fractional Brownian Motion and Generalizations of a Result by Khoshnevisan and Lewis* Joseph Zadeh	*Stability of Nonlinear Filtering* Xin Tong
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, May 1st

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.

9:20-10:10 am	**Philip Protter: Invited Talk (Part 3) (Klaus Room 1116)** *Asset Pricing with Bubbles*	
10:10-10:20 am	Coffee Break (Klaus Lobby)	
10:20-10:40 am	*Riemann Random Walk* Jun Niu	*Spinning Brownian Motion* Mauricio Duarte Espinoza
10:40-11:00 am	*Stability for the Relative Isoperimetric Inequality Inside Convex Cones* Emanuel Indrei	*Random Covering in R^n by an Union of Scaled Convex Sets* Tuan Nguyen
11:00-11:20 am	*Weak Error Analysis of Approximate Simulation Methods for Multi-Scale Stochastic Chemical Kinetic Systems* Masanori Koyama	*A Model for Correlations in the Two-Dimensional Random-Field Ising Model* Jack Hanson
11:20-11:30 am	Coffee Break (Klaus Lobby)	
11:30-12:20 pm	**Nathalie Eisenbaum: Invited Talk (Part 3) (Klaus Room 1116)** *Local times and Gaussian processes*	
12:20 pm	Conference Ends	

We look forward to seeing you at next year's 6^{th} Annual Graduate Student Probability Conference at Georgia Tech!