	PROGRAM OF THE SHORT TALKS (Tuesday 09/07/2019)	
TIME	**NAME**	**TITLE**
15:30-15:40	Ivana Valentic	Central Limit Theorem for periodic singular diffusions
15:40-15:50	Tomasz Kosmala	Stochastic partial differential equations with cylindrical Levy processes
15:50-16:00	Stjepan Sebek	Central Limit Theorem for the capacity of the range of stable random walks
16:00-16:10	Petra Lazic	Sub-geometric ergodicity of diffusion processes and Lévy-driven SDEs
16:10-16:20	Anna Sulima	Optimal portfolio selection in complete Itô-Markov additive market
16:20-16:30	Nguyen Thuan	Conditional discrete hedging errors in exponential Lévy models via an explicit mean-variance hedging formula
16:30-16:40	Jana Reker	Killed exponential functionals of Lévy processes
16:40-16:50	Bridaa Safa	A new class of infinite divisible distributions and subordinators
16:50-17:00	Simone Floreani	Interacting Particle Systems in Random Environment and PDEs
17:00-17:10	Marine Marolleau	Fluctuation theory for spectrally positive additive Lévy fields
17:10-17:20	Marina Riabiz	Approximate Simulation of Multivariate Linear Continuous-Time Models Driven by Asymmetric Stable Lévy processes
17:20-17:30	Georgios Zachos	Exhibiting abnormal returns under a Risk Averse Strategy
17:30-17:40	Umesh Umesh	The Stochastic Cauchy problem driven by a cylindrical Lévy process
17:40-17:50	Thomas Pellas	Sufficient conditions for a Lévy process to creep through a deterministic continuous decreasing function