

# 9th International Conference on Lévy processes 15-19 July 2019 Karlovasi, Samos, Greece

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Stavros Vakeroudis (University of the Aegean, Greece)  
Stelios Xanthopoulos (University of the Aegean, Greece)

| <b>Monday – 15/07/2019</b>    |                        |   |
|-------------------------------|------------------------|---|
| 9:00 – 10:00                  | REGISTRATION           |   |
| 10:00 – 10:30                 | OPENING                |   |
| 10:30 – 11:30                 | Coffee Break           |   |
| 11:30 – 12:00                 | Alexander Lindner      | On quasi-infinitely divisible distributions   |
| 12:00 – 12:30                 | Ari Arapostathis       | On the rate of convergence of a class of Lévy driven SDEs arising in the study of stochastic networks         |
| 12:30 – 14:30                 | Lunch                  |   |
| 14:30 – 15:00                 | Piotr Graczyk          | Estimates of the Poisson and Newton Kernel for the Dyson Brownian Motion and Dunkl processes                  |
| 15:00 – 15:30                 | Bénédicte Haas         | Scaling limits of multi-type Markov Branching trees   |
| 15:30 – 16:00                 | Wissem Jedidi          | Barnes-Type Functions Build Infinite Divisibility   |
| 16:00 – 17:00                 | Coffee Break           |   |
| 17:00 – 17:30                 | Anita Behme            | On killed exponential functionals of Lévy processes   |
| 17:30 – 18:00                 | Ronnie Loeffen         | First passage times over stochastic boundaries for subdiffusive processes                                     |
| 20:00 - ...                   | WELCOME                |   |
| <b>Tuesday – 16/07/2019</b>   |                        |   |
| 9:30 – 10:00                  | Aleksandar Mijatovic   | Invariance principle for local times in regenerative settings   |
| 10:00 – 10:30                 | Claudia Klüppelberg    | Lévy-driven causal CARMA random fields: modelling and estimation  |
| 10:30 – 11:00                 | Coffee Break           |   |
| 11:00 – 11:30                 | Anthonis Papapantoleon | Hadamard's program for BSDEs with jumps   |
| 11:30 – 12:00                 | Zbigniew Palmowski     | Persistence of heavy-tailed sample averages occurs by infinitely many jumps                                   |
| 12:00 – 12:30                 | Thomas Simon           | On fractional extreme distributions   |
| 12:30 – 14:30                 | Lunch                  |   |
| 14:30 – 15:00                 | Nathalie Eisenbaum     | Decompositions of nonnegative infinitely divisible processes  |
| 15:00 – 15:30                 | Leonid Mytnik          | Stable SDEs with distributional drift   |
| 15:30 – 16:00                 | Coffee Break           |   |
| 16:00 – 18:00                 | POSTER SESSION         |   |
| 21:00-22:00                   | Dinner                 |   |
| <b>Wednesday – 17/07/2019</b> |                        |   |
| 9:30 – 10:00                  | Jean Jacod             | High-Frequency Statistics for a Semimartingale with Jump Activity varying with time                           |
| 10:00 – 10:30                 | Larbi Alili            | Space and time inversion and Kelvin transform of processes having the time inversion property                 |
| 10:30 – 11:00                 | Coffee Break           |   |
| 11:00 – 11:30                 | Pierre Patie           | Completely monotone intertwining relations  |
| 11:30 – 12:00                 | Sandra Palau Calderon  | Backbone and spine decomposition for multitype branching processes  |
| 12:00 – 12:30                 | Alex Watson            | Lévy processes conditioned to avoid an interval   |
| 12:30 – 14:30                 | Lunch                  |   |
| 14:30 – 15:00                 | Vlad Stefan Barbu      | Model selection for robust efficient estimation of nonparametric regression with semi-Markov and Lévy noise   |
| 15:00 – 15:30                 | Christel Geiss         | Malliavin differentiability of Lévy-driven backward SDEs  |
| 15:30 – 16:00                 | Coffee Break           |   |
| 16:00 – 16:30                 | Zoran Vondracek        | On potential theory of Markov processes with jump kernels decaying at the boundary                            |
| 16:30 – 17:00                 | Mihail Bazhba          | Sample path large deviations for Lévy processes with heavy-tailed Weibull increments and applications         |
| 21:00-22:00                   | CONFERENCE DINNER      |   |
| <b>Thursday – 18/07/2019</b>  |                        |   |
| <b>EXCURSION</b>              |                        |   |
| <b>Friday – 19/07/2019</b>    |                        |   |
| 9:30 – 10:00                  | Jan Rosinski           | Generalized Itô-Nisio theorem and modes of convergence in series expansions of infinitely divisible processes |
| 10:00 – 10:30                 | Sonia Fourati          | Some properties of Bernstein functions as holomorphic functions   |
| 10:30 – 11:00                 | Coffee Break           |   |
| 11:00 – 11:30                 | Mateusz Kwasnicki      | Bell-shaped functions   |
| 11:30 – 12:00                 | Jevgenijs Ivanovs      | Failure to observe threshold exceedance over a dense grid   |
| 12:00 – 12:30                 | Bastien Mallein        | Infinitely ramified point measures and branching Lévy processes   |
| 12:30 – 14:30                 | Lunch                  |   |
| <b>END OF THE CONFERENCE</b>  |                        |   |