Dresden-Wien Workshop 2017
in Wahrscheinlichkeitstheorie, Statistik und Finanzmathematik

Stand: 18.04.2017	Donnerstag, 20. April 2017		Freitag, 21. April 2017
09.15 – 09.30	**Begrüßung**	09.00 – 09.30	**Nadine Albrecht** (TU Dresden) Asymptotics of least squares estimators of binary regression trees
09.30 – 10.00	**René Schilling** (TU Dresden) Bernstein Functions and Stability of Functional Inequalities	09.30 – 10.00	**René Mauer** (TU Dresden) Multiple change-point estimation
10.00 – 10.30	**Franziska Kühn** (TU Dresden) On Lévy-type processes with unbounded coefficients	10.00 – 10.30	**John Venz** (TU Dresden) Density Estimation via best L2-Approximation of Step Functions
	Coffee		**Coffee**
11.00 – 11.30	**Jenny Bartholomäus** (TU Dresden) Independent Component Analysis as a method for data preparation and multivariate data analysis in semiconductor manufacturing	11.00 – 11.30	**Sigrid Källblad** (TU Wien) A dynamic programming principle for distribution-constrained optimal stopping
11.30 – 12.00	**Georg Berschneider** (TU Dresden) Spectral Theory of Stationary Random Fields and their Generalizations	11.30 – 12.00	**Julio Backhoff** (TU Wien) Existence of extremal diffusions matching a continuum of marginal and applications
	Lunch		**Lunch**
14.00 – 14.30	**Sühan Altay** (TU Wien) A Joint Term Structure Model for Credit and Interest Rate Risk with Flexible Correlation Structure	14.00 – 14.30	**Paolo Di Tella** (TU Dresden) Semistatic and Sparse Hedging in Stochastic Volatility Models
14.30 – 15.00	**Christiane Elgert** (TU Wien) Adapted Dependence by Optimal Stopping	14.30 – 15.00	**Martin Keller-Ressel** (TU Dresden) Affine Processes with Stochastic Discontinuities
15.00 – 15.30	**Paul Krühner** (TU Wien) Suboptimal Stochastic Control and Application		
	Coffee		**Coffee**
16.00 – 16.30	**Stefan Gerhold** (TU Wien) Consistency of option prices under bid-ask spreads	15.30 – 16.15	**Jürgen Franz** (TU Dresden em.) Stochastische Modelle zur Reparierbarkeit und Ausfallsvorhersage
16.30 – 17.00	**Uwe Schmock** (TU Wien) On the Weak Convergence of Poisson-Mixture Sums via Stein's Method	16.15 – 17.00	**Reinhard Viertl** (TU Wien em.) Fuzziness and Stochastics
			anschließend gemeinsames Abendessen

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	Sonnabend, 22. April 2017			
09.30 – 10.00	**Mathias Beiglböck** (TU Wien) The Geometry of Model Uncertainty			
10.00 – 10.30	**Manuel Eder** (TU Wien) tba.			
	Coffee			
11.00 – 11.30	**Björn Böttcher** (TU Dresden) Distance multivariance - Measuring multivariate (in)dependence			
11.30 – 12.00	**Anita Behme** (TU Dresden) Ruin probabilities in an insurance market with bipartite graph structure			
	anschließend Biergarten (bei schönem Wetter)			