Stochastic Analysis and its Applications

DATE : 16th March(Friday) – 17th March (Saturday) , 2012
PLACE : Niigata University Tokimeito (near Niigata Station)
ORGANIZERS : Takashi KUMAGAI (RIMS, Kyoto Univ.)
Toshihiro UEMURA (Kansai Univ.)
Yukio NAGAHATA (Niigata Univ.)

16 March (Friday)

10:00–10:40	Yuichi Shiozawa (Okayama University)	Conservation property of symmetric jump-diffusion processes
10:50–11:30	Yusuke Watanabe (Osaka University)	Large-time asymptotics of a controlled large deviation probability
11:50–12:30	Yoshihiro Tawara (Nagaoka National College of Technology)	Large deviation principle for additive functionals of nearly stable processes
14:00–14:40	Seiichiro Kusuoka (Kyoto University)	Malliavin calculus for stochastic differential equations driven by subordinated Brownian motions
14:50–15:30	Naotaka Kajino (University of Bielefeld)	Non-regularly varying non-periodic oscillation of on-diagonal heat kernels on self-similar fractals
15:50–16:30	Yuko Yano (Kyoto University)	On the law of the occupation time for Brownian motion on fractals
16:40–17:20	Masanori Hino (Kyoto University)	Differential-like structures associated with strong local Dirichlet forms

17 March (Saturday)

10:00–10:40	Jun Kigami (Kyoto University)	Closure of the Sierpinski gasket minus the unit interval
10:50–11:30	Masafumi Hayashi (Ritsumeikan University)	Smoothness of the distribution of the supremum of a diffusion
11:50–12:30	Atsushi Takeuchi (Osaka City University)	Positivity of densities for solutions to stochastic differential equations driven by gamma processes
14:00–14:40	Hiroyuki Suzuki (Tokyo Institute of Technology)	Martingale observable for loop-erased random walk
14:50–15:40	Zhenqing Chen (University of Washington)	Brownian motion with darning and conformal mappings
16:00–16:40	Masatoshi Fukushima (Osaka University)	On a continuity of the complex Poisson kernel of BMD on a moving slit domain