

# CRC Retreat 2018

## Program

September 26				
Start	End	Area/Project	Title	Speakers
09:30			Departure of the bus at the university	
10:45	11:00		Opening	
11:00	11:30	Joint subproject A1-B1	Stochastic nonlinear Schrödinger equations	Sebastian Herr
11:30	12:00	Joint subproject B1 – C3 – C4	Optimal consumption under Hindy-Huang-Kreps preferences: an infinite dimensional singular stochastic control problem	Giorgio Ferrari
12:00	12:30	Joint subproject B1-B3	a) Numerical approximation of the stochastic porous media equation b) Numerical approximation of the stochastic TV flow equation	a) Christian Vieth b) Andre Wilke
12:30	14:00		Lunch	
14:00	14:45	Area A	Higher order concentration and expansions in information distances	Friedrich Götze
14:45	15:30	Area B	Nonlinear Fokker-Planck-Kolmogorov equations and stochastic distribution dependent SDE	Michael Röckner
15:30	16:00		Coffee	
16:00	16:45	Area C	Lines of descent in a deterministic model with mutation, selection, and pairwise interaction	Sebastian Hummel
17:00			Hiking/walk	
19:00			Dinner (Restaurant Seeterrassen)	
September 27				
09:00	09:30	Joint subproject B3 – C2 – C4	Probabilistic numerical approximation of stochastic games with incomplete information	Tsiry Avisoa Randrianasolo
09:30	10:00	Joint subproject C3 – C4	Optimal stopping under G-expectation	Hanwu Li
10:00	10:30		Coffee	Meeting of the Executive Board
10:30	11:15		PI meeting	
11:15	12:00	Area A	Random substitutions	Dan Rust
12:00	13:30		Lunch	
13:30	14:15	Area B	Determinantal and Pfaffian point processes of products and sums of random matrices	Mario Kieburg
14:15	15:00	Area C	Viability and arbitrage under Knightian uncertainty	Frank Riedel
15:15			Departure of the bus at the hotel	