

Stochastic Sauna Seminar 19.12.2012

Stochastic Sauna Seminar, on wednesday 19.12.2012, Exactum

This is a traditional informal occasion, to meet with local and non-local, global and non-global colleagues and friends to discuss about state-of-the-art stochastics. After the scientific part, everyone is welcome to join for a traditional finnish sauna in [Kotiharjun sauna](#). The event is partially sponsored by the Finnish Graduate Doctoral Program in Stochastics and Statistics [FDPSS](#).

Schedule:

Opening at 11.00 (sharp !) in Exactum, D123

11.00-11.50 Tommi Sottinen (University of Vaasa): [Yukawa's PDE by killing Brownian motion](#).

12.00-12.25 Mika Niikula (Helsinki) : [On critical Gaussian multiplicative chaos](#).

12.30-12.55 Alexander Steinicke (University of Innsbruck): Methods of analyzing Levy spaces.

13.00-14.00 Lunch break in Dynamicum

14.00 -14.25 Ilkka Norros (VTT): A spatial model for peer-to-peer services.

14.30-15.00 Ehsan Azmoodeh (University of Luxembourg): [Parameter estimation in a fractional Ornstein-Uhlenbeck model](#).

15.10-16.00 Teemu Pennanen (King's College, London) : [Indifference pricing in Illiquid Markets](#).

Closure 16.05

The stochastic seminar will be followed by the monthly department colloquium in auditorium CK112

16.15 -17.00 Ilkka Niiniluoto: Mathematics and Reality.

Social program:

17.00 --> pizza and wine

18.15 --> sauna in Kotiharjun sauna, Harjuntorinkatu 1.

20.30 --> carelian dinner in Restaurant [Konstan Möljå](#), Hietalahdenkatu 14.

Important: the [FDPSS](#) can sponsor the travel costs for Ph.D. students and their supervisors traveling from Finland. Please contact Professor Paavo Salminen <paavo.salminen@abo.fi>

Confirmed participants:

Helena Aro, Ehsan Azmoodeh, Florian Baumgartner, Zhe Chen, Neil Dobbs, Oskar Eskin, Dario Gasbarra, Gustaf Gripenberg, Jonas Hallgren, Heidi Halme, Jaakko Lehtomaa, Jüri Lember, Terhi Kaarakka, Antti Kemppainen, Timo Koski, Antti Kupiainen, Kalle Kytölä, Miika Nikula, Jere Nivukoski, Ilkka Norros, Esa Nummelin, Harri Nyhrinen, Teemu Pennanen, Nicola Rebagliati, Eero Saksman, Tommi Sottinen, Alexander Steinicke, Mikko Stenlund, Lauri Viitasaari, Juha Vuolle-Apiala, Tommi Vuorenmäa, Adil Yazigi, Juha Ylinen

Registration: just send an e-mail to <[dario.gasbarra \(at\) helsinki.fi](mailto:dario.gasbarra(at)helsinki.fi)> to be added to the list.

Please specify, whether you are joining for dinner after sauna.

Note: Pizza and wine after the department colloquium are sponsored, sauna and dinner are self-financed.