Sektion 9

Stochastik

Achim Klenke (Mainz), Josef G. Steinebach (Köln)

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Montag, 19. September **Seminargebäude, S15**

14:00 Mark Podolskij (Heidelberg)
Inference for Brownian semistationary processes

15:00 Andreas Eberle (Bonn)
Mixing times of Metropolis-adjusted Langevin algorithms for log-concave probability measures in high dimensions

15:30 Martin Wendler (Bochum)
Strong invariance principle for the generalized quantile process under dependence

16:00h – 16:30h Pause

16:30 Lutz Mattner (Trier)
On the statistical comparison of diagnostic tests using joint test results

17:00 Stefan Fremdt (Köln)
Page's CUSUM for the detection of changes in linear models

17:30 Hella Timmermann (Köln)
On sequential detection of a gradual change

Dienstag, 20. September **Seminargebäude, S15**

14:00 Wolfgang König (Berlin)
Localisation of the parabolic Anderson model in one island

15:00 Michael Stolz (Münster/Bochum)
Stein's method and multivariate normal approximation for random matrices

15:30 Lothar Breuer (Kent)
New results on Markov-additive processes

16:00h – 16:30h Pause

16:30 Dietmar Pfeifer (Oldenburg)
Bernstein-Copulas: wie man den "Fluch der Dimension" umgeht

17:00 Paul Ressel (Eichstätt-Ingolstadt)
Multivariate distribution functions, classical mean values, and Archimedean copulas