Eurandom

Workshop Centre in the area of Stochastics

Monday, October 1: Insurance

09.45 – 10.15	Registration	
10.15 – 10.30	Opening and Welcome	
10.30 – 11.30	Hans-Jörg Albrecher	On multi-dimensional ruin and dividend problems
11.30 – 12.00	Jevgenijs Ivanovs	Probabilistic interpretations in bivariate queueing and risk models with mutual assistance – an open problem
12.00 – 13.00	Lunch	
13.00 – 13.30	Guusje Delsing	Capital reserve management for a multi-dimensional risk model
13.30 – 14.00	Erik Tornij	Modelling mortality rates for life insurance portfolios
14.00 – 14.15	Break	
14.15 – 15.15	Søren Asmussen	Markov Renewal Structures: Some Applications and Some Theory
15.15 – 16.00	Break	
16.00 – 16.30	Esther Frostig	The dual risk model with dividends taken at arrival
16.30 – 17.00	Corina Constantinescu	Fractional differential equations in risk theory
17.00 – 17.30	Anita Behme	Hitting probabilities for compound Poisson processes in a bipartite network

Eurandom

Workshop Centre in the area of Stochastics

Tuesday, October 2: Queueing

09.30 – 10.30	Jamol Pender	The Queue-Hawkes Process: Finite Self-Excitement
10.30 – 10.45	Break	
10.45 – 11.15	Seva Shneer	Stability of some decentralised multi-access algorithms in single- and multi-hop scenarios
11.15 – 11.45	Richard Boucherie	Networks of finite queues with multiple customer classes and fixed routes
11.45 – 12.15	Mayank Saxena	Analysis of a random time-limited polling model
12.15 – 13.15	Lunch	
13.15 – 14.15	Frank Kelly	A Markov model of a limit order book: thresholds, recurrence, and trading strategies
14.15 – 14.30	Break	
14.30 – 15.00	Bert Zwart	Heavy tails: asymptotics, algorithms, applications
15.00 – 15.30	Michel Mandjes	Infinite server queues with shot noise modulated Poisson arrivals
15.30 – 16.00	Break	
16.00 – 16.30	Ivo Adan	Mean waiting times in multi-server queues with skill based service under FCFS-ALIS
16.30 – 17.00	Urtzi Ayesta	On the performance and stability of redundancy models

Eurandom

Workshop Centre in the area of Stochastics

Wednesday, October 3: Finance

09.30 – 10.30	Zbigniew Palmowski	Two-dimensional ruin probabilities: exact and asymptotic results
10.30 – 10.45	Break	
10.45 – 11.15	Roger Laeven	Excitation
11.15 – 11.45	Xinyun Chen	Unraveling Limit Order Books Using Just Bid/Ask Prices
11.45 – 12.15	Joshua Reed	A Dirichlet Process Characterization of RBM in a Wedge
12.15 – 13.15	Lunch	
13.15 – 14.15	Ioane Muni Toke	Some contributions to the modeling limit order books
14.15 – 14.30	Break	
14.30 – 15.30	Costis Maglaras	The role of queueing phenomena in electronic limit order book markets
15.30 – 15.45	Break	
15.45 – 16.45	Rama Cont	Dynamics of limit order books across time scales: queueing models, diffusion limits and stochastic PDEs
16.45 – 18.15	Drinks	