Dynstoch 2022
Institut Henri Poincaré - Amphithéâtre Hermite
Conference programme

	Wednesday, June 29	Thursday, June 30	Friday, July 1
	S1 Chair : A. Gloter	S5 Chair : M. Sørensen	S9 Chair : V. Genon-Catalot
9:00	Registration	N. Yoshida online	M. Uchida online
9:30	F. Van der Meulen	H. Masuda online	F. Hildebrandt online
10:00	C. Laredo	A. Kebaier	D. Schroers
10:30-11:00	Coffee break	Coffee break	Coffee break
	S2 Chair : M. Martinez	S6 Chair : A. Brouste	S10 Chair : M. Podolskij
11:00	P. Milheiro Oliveira	M. Barczy online	J. Janák
11:30	N. Marie	G. Szymanski	S. Gaudlitz
12:00	E. Ella Minsta	F. Mies	G. Pasemann
12:30		Dynstoch network meeting	
12:30-14:00	Lunch	Lunch	Lunch
	S3 Chair : C. Duval	S7 Chair : F. Comte	S11 Chair : C. Denis
14:00	M. Brenner	S.Y. Zhou canceled	S. Dachian
14:30	C. Amorino	M. Majka	E. Schmisser
15:00	B. Stroeh	V. Pilipauskaite	E. Vladimirov
15:30-16:00	Coffee break	Coffee break	Coffee break
	S4 Chair : M. Ben Alaya	S8 Chair : E. Löcherbach	S12 Chair : A. Kebaier
16:00	A. Brouste	M. Podolskij	R. Karim
16:30	Y. Kutoyants	G. Ost	Y. Souli
17:00	M. Klepstsyna	I. Curato	
17:30	P. Chiganski	D. Leonte	
	Welcome cocktail*	Conference dinner**	

* 18:30 - Péniche l'Événement, Port de Solférino - 75007 Paris
** 19:30 - Brasserie Mollard, 115 rue Saint-Lazare - 75008 Paris (registration required)

Wednesday, June 29

9:30-10:30 | S1 | Chair : A. Gloter

- Inference for the Jansen-Rit model

  Speaker : Franck Van der Meulen

- Probabilistic properties and parametric inference of small variance McKean-Vlasov SDE

  Speaker : Catherine Laredo

11:00-12:30 | S2 | Chair : M. Martinez

- Change-point detection of the drift parameter of a particular class of 2-dimensional OU processes

  Speaker : Paula Milheiro Oliveira

- Nadaraya-Watson Estimator for I.I.D. Paths of Diffusion Processes

  Speaker : Nicolas Marie

- Classification procedure for diffusion paths

  Speaker : Eddy Ella Minsta

14:00-15:30 | S3 | Chair : C. Duval

- Multiplicative Deconvolution in a Bivariate Stochastic Volatility Model

  Speaker : Miguel Sergio Brenner

- On the rate of estimation for the stationary distribution of SDEs with and without jumps

  Speaker : Chiara Amorino

- Locally stationary processes in continuous-time

  Speaker : Bennet Stroeh

16:00-18:00 | S4 | Chair : M. Ben Alaya

- Efficient inference for high-frequency data

  Speaker : Alexandre Brouste

- Parameter estimation for hidden Markov processes

  Speaker : Yuri Kutoyants

- Linear filtering with fractional noises : large time and small noise asymptotics

  Speaker : Marina Klepstsyna

- Estimation of Hurst parameter from continuous noisy data

  Speaker : Pavel Chiganski

Thursday, June 30

9:00-10:30 | S5 | Chair : M. Sørensen

- Simplified quasi-likelihood analysis

  Speaker : Nakahiro Yoshida

- Formulae for comparing SDE models

  Speaker : Hiroki Masuda

- Local asymptotic properties for Cox-Ingersoll-Ross process with discrete observations

  Speaker : Ahmed Kebaier

11:00-12:30 | S6 | Chair : A. Brouste

- Mixing convergence of LSE for supercritical Gaussian AR(2) processes using random scaling

  Speaker : Mathias Barczy

- Optimal estimation of the Hurst parameter of a rough diffusion observed at discrete time with additive noise

  Speaker : Grégoire Szymanski

- Estimating mixed fractional stable processes from high-frequency data

  Speaker : Fabian Mies

14:00-15:30 | S7 | Chair : F. Comte

- A projection estimator for nonparametric drift inference of McKean-Vlasov equations

  Speaker : Shi-Yuan Zhou

- Ergodicity and propagation of chaos for McKean-Vlasov SDEs with Lévy noise

  Speaker : Mateusz Majka

- Semiparametric estimation of McKean-Vlasov SDEs

  Speaker : Vytaute Pilipauskaite

16:00-18:00 | S8 | Chair : E. Löcherbach

- Parametric drift estimation for high-dimensional diffusions

  Speaker : Mark Podolskij

- Sparse Markov models for high-dimensional inference

  Speaker : Guilherme Ost

- Central limit theorems for stationary random fields under weak dependence with application to ambit and mixed moving average fields

  Speaker : Imma Valentina Curato

- Simulation methods for Trawl processes and ambit fields

  Speaker : Dan Leonte

Friday, July 1

9:00-10:30 | S9 | Chair : V. Genon-Catalot

- Parameter estimation for linear parabolic SPDEs in two space dimensions from discrete observations

  Speaker : Masayuki Uchida

- Calibration of SPDEs based on discrete observations: semilinear and multidimensional equations

  Speaker : Florian Hildebrandt

- Infill asymptotics for functional observations of SPDEs

  Speaker : Dennis Schroers

11:00-12:30 | S10 | Chair : M. Podolskij

- Parameter Estimation for SPDEs with multiplicative noise

  Speaker : Josef Janák

- Estimation for the reaction term in semi-linear SPDEs under small diffusivity

  Speaker : Sascha Gaudlitz

- Parameter Estimation for Semilinear Stochastic Partial Differential Equations

  Speaker : Gregor Pasemann

14:00-15:30 | S11 | Chair : C. Denis

- On smooth change-point location estimation for Poisson processes and Skorokhod topologies

  Speaker : Serguei Dachian

- Adaptive estimation of the jump coefficient of a jump diffusion

  Speaker : Emeline Schmisser

- Estimating Option Pricing Models Using a Characteristic Function-Based Linear State Space Representation

  Speaker : Evgenii Vladimirov

16:00-17:30 | S12 | Chair : A. Kebaier

- Exact and asymptotic analysis of multivariate Hawkes population processes

  Speaker : Raviar Karim

- Stochastic models of olfactory receptor neuron response in a moth

  Speaker : Youssra Souli