

XII SIMPOSIO DE PROBABILIDAD Y PROCESOS ESTOCASTICOS

November 16 – 20, 2015

Mérida, Yucatán, Mexico

	Monday November 16	Tuesday November 17	Wednesday November 18	Thursday November 19	Friday November 20
9:30 – 10:30	<b>Course 1</b> <i>Optimality of two-parameter strategies in stochastic control</i> Kazutoshi Yamazaki Kansai University, Japan	<b>Course 2</b> <i>Scaling limits of large random trees</i> Bénédicte Haas University of Paris-Dauphine, France	9:00 – 10:00 <b>Plenary talk</b> <i>Inversion, duality and h-processes of self-similar Markov Processes</i> Loïc Chaumont Université d'Angers, France	<b>Course 1</b> <i>Optimality of two-parameter strategies in stochastic control</i> Kazutoshi Yamazaki Kansai University, Japan	<b>Course 2</b> <i>Scaling limits of large random trees</i> Bénédicte Haas University of Paris-Dauphine, France
10:30 – 11:00	<b>Coffee break</b>		10:00 – 11:00 <b>Plenary talk</b> <i>Convergence to equilibrium for the exclusion process on the circle: cutoff and cutoff profile</i> Hubert Lacoin IMPA, Brazil	<b>Coffee break</b>	
11:00 – 12:00	<b>Course 2</b> <i>Scaling limits of large random trees</i> Bénédicte Haas University of Paris-Dauphine, France	<b>Course 1</b> <i>Optimality of two-parameter strategies in stochastic control</i> Kazutoshi Yamazaki Kansai University, Japan		<b>Course 2</b> <i>Scaling limits of large random trees</i> Bénédicte Haas University of Paris-Dauphine, France	<b>Course 1</b> <i>Optimality of two-parameter strategies in stochastic control</i> Kazutoshi Yamazaki Kansai University, Japan
12:00 – 12:15	<b>Break</b>		11:00 – 11:30 <b>Coffee break</b>	<b>Break</b>	
12:15 – 13:45	<b>Session 1</b> <b>Riesgo y Finanzas</b> Organizer: José Vidal Alcalá Burgos CIMAT, Mexico	<b>Session 2</b> <b>Probabilidad Libre y Matrices Aleatorias</b> Organizer: Octavio Arizmendi Echeagaray, CIMAT, Mexico	11:30 – 12:30 TTBA Takis Konstantopoulos Uppsala University, Sweden	<b>Session 3</b> <b>Stochastic Control and Applications</b> Organizer: José Luis Pérez Garmendia, CIMAT, Mexico	<b>Session 4</b> <b>Stochastic control and dynamic games</b> Organizer: Héctor Jasso Fuentes CINVESTAV, Mexico
12:15 – 12:45	<i>Balancing small fixed and proportional transaction cost in trading strategies</i> José Vidal Alcalá Burgos, CIMAT, Mexico	<i>A class of no colliding Dyson Lévy motions and approximation of free Lévy Processes</i> José Luis Pérez Garmendia CIMAT, Mexico	12.30 – 13:30 <b>Plenary talk</b> <i>Terrorists never congregate in even numbers</i> Andreas Kyprianou University of Bath, UK	<i>Predicting the last zero of a spectrally negative Lévy process</i> Erik Bardoux, LSE, UK	<i>Asymptotic optimality criteria for discrete-time Markov games</i> Onésimo Hernández-Lerma CINVESTAV, Mexico
12:45 – 13:15	<i>Impact of the carbon market on production emissions</i> Arash Fahim Florida State University, USA	<i>Block modified random matrices</i> Carlos Vargas Obieta CIMAT, Mexico		<i>Infinite-horizon non-zero-sum stochastic differential games with additive structure</i> Héctor Jasso CINVESTAV, Mexico	<i>Differential games for the extraction of non renewable with random (initial/duration) times</i> Daniel López-Barrientos Universidad Anáhuac, Mexico
13:15 – 13:45	TTBA Hamed Amini Department of Mathematics University of Miami, USA	<i>On the free infinite divisibility of the classical Gaussian distribution</i> Víctor Pérez-Abreu Carrión CIMAT, Mexico		<i>Duality in minimax problems of partial coverage and optimal stopping</i> Erick Treviño Aguilar Universidad de Guanajuato, Mexico	<i>The approximate policy iteration algorithm for the discounted optimal control problem</i> Oscar Vega Amaya Universidad de Sonora, Mexico
13:45 – 15:30	<b>Lunch</b>		<b>Free afternoon</b>	<b>Lunch</b>	
15:30 – 16:30	<b>Plenary talk</b> <i>Asymptotic Perron's method in stochastic games and control</i> Mihai Sirbu University of Texas Austin, USA	<b>Plenary talk</b> <i>Optimal perfect simulation of Max-Stable random fields</i> José Blanchet Columbia University, USA		<b>Plenary talk</b> <i>Hamilton-Jacobi approach for some stochastic control problems with state constraints</i> Hasnaa Zidani ENSTA ParisTech	<b>15:30 – 16:40</b> <b>Contributed Session 3</b> Armando Domínguez-Molina Ehyter M. Martín González Gerardo Barrera Vargas Luis Daniel López Sánchez
16:30 – 17:30	<b>16:30 – 18:00</b> <b>Contributed Session 1</b> José A. Villaseñor Sandra Palau Sergio Iván López Ortega Weerapat Satitkanitkul Osvaldo Angtuncio Hernández,	<b>Plenary talk</b> <i>Model-independent bounds for Asian options: a dynamic programming approach</i> Alex Cox University of Bath, UK			<b>16:30 – 18:00</b> <b>Contributed Session 2</b> Arno Siri-Jegousse Bati Sengul Roger Domínguez-May Paulo Manrique Anh Nguyen
19:00	Welcoming cocktail reception				