

# STOCHASTIKA 2024 - program

## Sunday, February 4

16:00 – 24:00 *Registration*

18:30 – 19:30 *Dinner*

19:30 – 24:00 *Social evening*

## Monday, February 5

8:00 – 9:00 *Breakfast*

9:10 – 9:15 *Opening*

9:15 – 11:15 *Morning session (chairman: Kateřina Helisová):*

9:15 – 9:45 Jan Niklas Latz: Pathwise duality of interacting particle systems

9:45 – 10:15 Muhammad Nauman Khan: A Wiener process degradation model with Rayleigh distribution

10:15 – 10:45 *Coffee break*

10:45 – 11:15 Jiří Dvořák: Bayesian analysis of inhomogeneous Boolean models

11:45 – 12:45 *Lunch*

13:00 – 16:00 *Discussion / work in groups / sports activities*

16:15 – 16:30 *Coffee break*

16:30 – 17:30 *Afternoon session (chairman: Viktor Beneš):*

16:30 – 17:00 Jakub Staněk: Multivariate asymptotic test of independence for orientations

17:00 – 17:30 Zbyněk Pawlas: Poisson-Laguerre tessellation with unbounded weights

18:30 – 19:30 *Dinner*

19:30 – 24:00 *Social evening*

## Tuesday, February 6

8:00 – 9:00 *Breakfast*

9:15 – 11:15 Morning session (chairman: Jiří Dvořák):

9:15 – 9:45 Kateřina Helisová: Two-step method for assessing similarity of random sets

9:45 – 10:15 Bogdan Radović: Classification of realisations of random sets

10:15 – 10:45 *Coffee break*

10:45 – 11:15 Vesna Gotovac Đogaš: Comparison of random sets distributions via statistical depths

11:45 – 12:45 *Lunch*

13:00 – 16:00 *Discussion / work in groups / sports activities*

16:15 – 16:30 *Coffee break*

16:30 – 17:30 Afternoon session (chairman: Jakub Staněk):

16:30 – 17:00 Oleksandr Kornijčuk: Twinning and texture - a stochastic simulation study

17:00 – 17:30 Viktor Beneš: Stochastic modeling of an activation process in cells of a tessellation, with application in materials research

18:30 – 19:30 *Dinner*

19:30 – 24:00 *Social evening*

## Wednesday, February 7

8:00 – 9:00 *Breakfast*

9:15 – 11:15 Morning session (chairman: Vesna Gotovac Đogaš):

9:15 – 9:45 Marie Jelínková: Gaussian measures on Hilbert spaces

9:45 – 10:15 Matěj Svoboda: Variations of stochastic integrals with respect to fractional processes

10:15 – 10:45 *Coffee break*

10:45 – 11:15 Martina Škorpilová: Maria Gaetana Agnesi

11:45 – 12:45 *Lunch*

13:00 – 18:00 *Discussion / work in groups / sports activities*

18:30 – 19:30 *Dinner*

19:30 – 24:00 *Social evening*

## Thursday, February 8

8:00 – 9:00 *Breakfast*

9:15 – 11:15 Morning session (chairman: Zbyněk Pawlas):

9:15 – 9:45 Petr Čoupek: Ergodicity of Rosenblatt increments

9:45 – 10:15 Pavel Kříž: Parameter estimation and singularity of laws on the path space for SDEs driven by Rosenblatt processes

10:15 – 10:45 *Coffee break*

10:45 – 11:15 Bohdan Maslowski: Pathwise convergence for semilinear SPDEs on large time scales

11:45 – 12:45 *Lunch*

13:00 – 16:00 *Discussion / work in groups / sports activities*

16:15 – 16:30 *Coffee break*

16:30 – 17:30 Afternoon session (chairman: Bohdan Maslowski):

16:30 – 17:00 František Hendrych: Rough path theory in more suitable function spaces

17:00 – 17:30 Artem Iuzbashev: Random dynamical systems and their applications

18:30 – 19:30 *Dinner*

19:30 – 24:00 *Social evening*

## Friday, February 9

8:00 – 9:00 *Breakfast*

9:00 – 12:00 *Check out*

12:00 – 14:00 *Lunch*