Program schedule

W. Petersen

February 12, 2001

Monday, 19. February		
Time	Speaker/Event	Location
9:00	W. Petersen: *Introduction and welcome*	HG E-41
9:40	P. Kloeden: *Strong error bounds for stochastic PDEs*	E-41
10:20	**Coffee break**	Aula
11:00	G. Milstein: *Simplest random walk for Dirichlet prob.*	E-41
11:40	W. Wagner: *Diffusion and Coagulation*	E-41
12:20	R. Tempone: *M-C Simulation of infinite HJM model*	E-41
13:00	**Lunch**: Dozentenfoyer	K-30.7
14:30	D. Higham: *Strong convergence for SDEs*	E-41
15:10	M. Deaconu: *A pure jump process for coagulation eq.*	E-41
16:00	**Coffee break**	Aula
16:30	E. Buckwar: *Stochastic delay equations*	E-41
17:10	H. Schurz: *Stability of balanced θ methods*	E-41

Tuesday, 20. February		
Time	Speaker/Event	Location
9:00	A. Stuart: *Stochastic behavior of oscillators*	HG E-41
9:40	J. Carlsson: *Radio-wave heating of plasmas*	E-41
10:20	**Coffee break**	Aula
11:00	M. Troyer: *Obstacles in M-C for stat. mechanics*	E-41
11:40	M. Kroeger: *Complex fluids modeled by SDEs*	E-41
12:20	R. Winkler: *Diff.-Algeb. systems in circuits*	E-41
13:00	**Lunch**: Dozentenfoyer	K-30.7
14:30	D. Xiu: *Polynomial chaos in fluids*	E-41
15:10	A. Szepessy: *Adaptive weak approx. of SDEs*	E-41
16:00	**Coffee break**	Aula
16:30	T. Müller-Gronbach: *Uniform SDE systems approxs.*	E-41
17:10	N. Hofmann: *SDE approx. with linear functionals*	E-41
19:00	**Conference dinner**: Hotel Zürichberg, Tram 6	Zoo

Wednesday, 21. February		
Time	Speaker/Event	Location
9:00	M. Bossy: *Convergence of 1-D viscous conservation law*	HG E-41
9:40	H.C. Öttinger: *Real challenges to stoch. numerics*	E-41
10:20	**Coffee break**	Aula
11:00	D. Talay: *wird später mitgeteilt*	E-41
11:40	Y. Saito: *Mean-square stability for SDEs*	E-41
12:20	N. Yannios: *Nearly code-free methods for SDEs*	E-41
13:00	**Lunch**: Dozentenfoyer	K-30.7

END of Conference