

# PROGRAM

## November 5, Thursday morning

- 9:00 Opening by Peter P. Pálffy, Director of Rényi Institute of Mathematics  
9:15 M. Csörgő: Random walk and Brownian local times in Wiener sheets. A tribute to my almost surely most visited 75 years young best friends, Endre Csáki and Pál Révész.  
10:10 P. Deheuvels: TBA

COFFEE BREAK

- 11:15 A. Földes: Random walk on the comb  
11:50 Y. Hu: Random walks in random environments on trees

## November 5, Thursday afternoon

- 14:30 T. Szabados: Self-intersection local time of planar Brownian motion based on a strong approximation by random walks  
15:05 Gy. Pap: Asymptotic behavior of CLS estimators of offspring means for multi-type branching processes  
15:40 I. Fazekas: Limit theorems for the domain of geometric partial attraction of semistable laws

COFFEE BREAK

- 16:45 I. Csiszár: TBA  
17:20 Gy. Terdik: A quasi-asymptotic behaviour of the bispectrum and bico-variances

## November 6, Friday morning

- 9:00 K. Grill: Runs of heads and tails  
9:35 Z. Shi: Extreme values in a branching random walk

COFFEE BREAK

- 10:40 J. Rosen: A stochastic calculus proof of the CLT for the  $L^2$  modulus of continuity of Brownian local time  
11:15 M. Marcus: A central limit theorem for the  $\ell^2$  norm of increments of the local times of random walks, as time goes to infinity

## **November 6, Friday afternoon**

- 14:00 P. Salminen: On subexponentiality of the Lévy measure of the diffusion inverse local time; with applications to penalizations  
14:35 M. Yor: Processes increasing in the convex order and their associated martingales  
15:10 P. Berthet: TBA

COFFEE BREAK

- 16:15 W. Wertz: Fractal models in biology  
16:50 P. Auer: The exploration/exploitation dilemma in Markov decision problems

18:00 **Conference reception**

## **November 7, Saturday morning**

- 9:00 W. Kusolitsch: Why the Theorem of Scheffé should be rather called a theorem of Riesz  
9:35 T. Móri: A random model of publication activity

COFFEE BREAK

- 10:40 J. Fritz: Hydrodynamics and walks in a random medium  
11:15 B. Tóth: Diffusive limit for self-repelling Brownian polymers in  $d \geq 3$

## **November 7, Saturday afternoon**

- 14:00 E. Gombay: Testing for changes in the covariance structure of linear processes  
14:35 H. Gonchigdanzan: TBA

COFFEE BREAK

- 15:40 P. Major: Sharp estimates on Gaussian polynomials  
16:15 L. Györfi: St. Petersburg portfolio games