

North-East & Midlands Stochastic Analysis Seminar

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Organisers:

Zdzislaw Brzezniak (York), David Elworthy (Warwick), Chunrong Feng (Durham), Zhongmin Qian (Oxford), Huaizhong Zhao (Durham)

Maths Institute, University of Warwick, 30th September 2021.
Zoom Meeting ID: 697 401 1449.

Talks

16:00-17:00: **Andrew Wade (Durham University)**

Deposition, diffusion, and nucleation on an interval.

17:00-18:00: **Süleyman Üstünel (Bilkent University, Ankara)**

Construction and Applications of Malliavin Calculus for Degenerate Diffusion Processes.

18:00-19:00: **Jianfeng Zhang (USC, Los Angeles)**

Mean Field Game Master Equations with Monotonicity and Anti-monotonicity Conditions in Displacement Sense.

19:00: “**Drinks**”.

If you have any queries, please contact David Elworthy (k.d.elworthy@warwick.ac.uk) or Chunrong Feng (chunrong.feng@durham.ac.uk)

