PIMS Postdoctoral Retreat in Stochastics
Sept. 19-20

MEALS

Coffee Breaks: As per daily schedule, in the foyer of the TransCanada Pipeline Pavilion (TCPL) (*included in workshop*)

**Meal tickets should be issued upon check-in. They are valid at Vistas Dining Room on the 4th floor of the Sally Borden Building starting with dinner on Friday and ending with lunch on Sunday (breakfast: 7:00-9:30am; lunch: 11:30am-1:30pm; dinner: 5:30-7:30pm). They are not valid at other food outlets in the Banff Centre. You will also find a good selection of restaurants in the town of Banff which is a 10-15 minute walk from Corbett Hall.**

**2-day workshops are welcome to use BIRS facilities (2nd Floor Lounge, TCPL, Reading Room) until 15:00 on Sunday. Coffee breaks are scheduled Sat. and Sun. morning, and self-serve coffee and tea are always available in the 2nd floor lounge of Corbett Hall. Other beverages and a small assortment of snacks are also available in the 2nd floor lounge, Corbett Hall (cash honor system).**

MEETING ROOMS

All lectures will be held in the lecture theater in the TransCanada Pipelines Pavilion (TCPL). An LCD projector, a laptop, a document camera, and blackboards are available for presentations.
SCHEDULE

Friday Sept. 19
16:00  Check-in begins (Front Desk - Professional Development Centre - open 24 hours)

Saturday Sept. 20
7:00-8:50  Breakfast
8:50-9:00  Welcoming Remarks: Martin Barlow, Director of PIMS
Session 1 (Chair, Mike Kouritzin)
9:00-9:45  Speaker: Samira Sadeghi
Title: Outer Products and Stochastic Approximation Algorithms in a Heavy-tailed and Long-range Dependent Setting
9:45-10:30 Speaker: Khoa Le
Title: Large time asymptotic for the parabolic Anderson model driven by spatially correlated noise
10:30-10:50 Coffee Break, TCPL
Session 2 (Chair, Ed Perkins)
10:50-11:35 Speaker: Chi Dong
Title: The Replication of Stochastic Processes
11:35-12:20 Speaker: Richard Balka
Title: Restrictions of Brownian Motion
12:20-14:00 Lunch
Session 3 (Chair, Omer Angel)
14:00-14:45 Speaker: Matt Junge
Title: Splitting hairs (by choice)
14:45-15:30 Speaker: Ben Wallace
Title: On the Correlation Function for SAW and the $\phi^4$ model
15:30-16:30 Open Problem Session
16:30-18:15 Hike to Tunnel Mt. (or other destination)
18:15-19:30 Dinner
20:00-21:00 Informal Planning Session for PTCS–for postdocs and participating faculty.
(Attendance of the Postdoctoral Fellows is requested if possible.)
In lounge at Corbett Hall.

Sunday Sept. 21
7:00-9:00  Breakfast
Session 4 (Chair, Martin Barlow)
9:00-9:45  Speaker: Brett Kolesnik
Title: A geodesic metric space made from Brownian motion
9:45-10:30 Speaker: Mathav Murugan
Title: Anomalous random walks with heavy-tailed jumps
10:30-10:50 Coffee break, TCPL
Session 5 (Chair, Tony Ware)
10:50-11:35 Speaker: Jonathan Chavez
Title: Stochastic Modeling of Limit Order Books:
Convergence of the Price Process, Simulation and Applications
11:35-12:20 Speaker: Zhenan Wang
Title: Stochastic De Giorgi iteration
12:20-1:30 Lunch
Checkout from room by 12 noon.