Albert-Ludwigs-Universität Freiburg
Mathematical Institute
Department for Mathematical Stochastics

Prof. Dr. Peter Pfaffelhuber

Recent Developments in Finance, Risk Theory and Stochastic Analysis

in honor of Ludger Rüschendorf

Friday, February 12, 2016

14:00–14:05	**Welcome**
14:05–15:00	**Steven Vanduffel:** The Rearrangement Algorithm: Properties and Applications
15:00–15:45	**Jeannette Woerner:** Fractional Lévy processes: Theory, statistical inference and applications
15:45–16:15	Coffee break
16:15–17:00	**Sebastian Döhler:** Controlling the false discovery rate for discrete data
17:00–18:00	**Karl-Theodor Sturm:** Optimal Transport from Random Allocation to Ricci Flow
19:00	Conference Dinner (auf Einladung/special invitation)

Saturday, February 13, 2016

9:30–10:30	**F. Thomas Bruss:** Equilibrium equations in Resource Dependent Branching Processes with immigration
10:30–11:15	**Ralph Neininger:** Pólya Urns Via the Contraction Method
11:15–11:45	Coffee break
11:45–12:45	**Paul Embrechts:** Bernoulli and tail-dependence compatibility
12:45	Small Lunch

The workshop takes place in room 404, Eckerstr. 1, Freiburg.

The workshop is partially funded by the University of Freiburg and the SFB 823 „Statistical modelling of nonlinear dynamic processes“.