UNIVERSITÀ DI PARMA

DIPARTIMENTO DI SCIENZE MATEMATICHE, FISICHE E INFORMATICHE

Workshop: Deterministic and stochastic evolution equations

4, 5, 6 settembre, Aula delle Riunioni, Plesso di Matematica

Lunedì 4 settembre

- *11:40-12:20 - **Marco Romito** - Densities for SDEs with irregular coefficients*
- *12:20-14:50 – Lunch*
- *14:50-15:10 - **Chiara Spina** - Kernel estimates for elliptic operators with second order discontinuous coefficients - Part 1*
- *15:20-15:40 - **Luigi Negro** - Kernel estimates for elliptic operators with second order discontinuous coefficients - Part 2*
- *15:50-16:30 - **Luciana Angiuli** - Sui sistemi lineari parabolici a coefficienti illimitati*
- *16:30-17:00 - Coffee break*
- *17:00-17:40 - **Enrico Priola** - Poisson stochastic process and basic Schauder and Sobolev estimates in the theory of parabolic equations*

Martedì 5 settembre

- *09:30-10:10 - **Stefano Bonaccorsi**, High-order type equations and related processes*
- *10:20-10:40 - **Sara Biagini**, Orlicz spaces approach to utility maximization: an overview and some recent developments*
- *10:40-11:10 - Coffee break*
- *11:10-11:50 - **Federica Masiero**, Alcuni risultati legati a equazioni differenziali stocastiche con ritardo*
- *12:00-12:20 - **Alessandro Calvia**, Filtering and optimal control of time-homogeneous pure jump Markov processes with noise-free partial observation*
- *12:20-14:50 – Lunch*
- *14:50-15:30 - **Gianmario Tessitore**, Ergodic control and BSDEs*
- *15:40-16:00 - **Elena Bandini**, Optimal control of piecewise deterministic Markov Processes: a BSDE representation of the value function*
- *16:10-16:30 - **Giorgio Menegatti**, Funzioni BV in sottoinsiemi convessi di spazi di Wiener*
- *16:30-17:00 - Coffee break*
- *17:00-17:20 - **Francesco Morandin**, Buona posizione per Navier-Stokes iperdissipativo: il caso critico*
- *17:30-17:50 - **Simone Ferrari**, On the domain of elliptic operators defined in subsets of Wiener spaces*
- *20:30-23:00 - Social dinner*

Mercoledì 6 settembre

- *09:30-10:10 - **Fausto Gozzi**, On some infinite dimensional PDEs arising in financial problems with path dependency*
- *10:20-10:40 - **Salvatore Federico**, Verification theorems for stochastic optimal control problems in Hilbert spaces by means of a generalized Dynkin formula*
- *10:40-11:10 - Coffee break*
- *11:10-11:50 - **Marco Fuhrman**, he randomization method in stochastic optimal control and its applications*
- *12:00-12:20 - **Fulvia Confortola**, BSDEs and point processes*