VIASM
VIETNAM INSTITUTE FOR ADVANCED STUDY IN MATHEMATICS

VIASM, 29/9/2023

Thời gian	Báo cáo
8:30-10:00	**Arturo Kohatsu-Higa** A probabilistic representation of the derivative of a one dimensional killed diffusion semigroup and associated Bismut-Elworthy-Li formula
10:00-10:30	*Coffee Break*
10:30-11:30	**Hayashi Masafumi** Space-time boundedness and asymptotic behaviors of the densities of CME-subordinators
11:30-13:30	*Lunch*
13:30-14:00	**Đoàn Thái Sơn** Noise induced phenomena
14:00-14:30	**Phạm Việt Hùng** Conjunction probability of Gaussian fields and a generalization of Steiner formula
14:30-15:00	**Trần Ngọc Khuê** Density estimates for jump diffusion processes
15:00-15:20	*Coffee Break*
15:20-15:40	**Lương Đức Trọng & Kiều Trung Thuỷ** On the infinite time horizon approximation for L\'evy-driven McKean-Vlasov SDEs with non-globally Lipschitz continuous and super-linearly growth drift and diffusion coefficients
15:40-16:00	**Đỗ Minh Thắng** Tamed-adaptive Euler-Maruyama approximation for SDEs with superlinearly growing and piecewise continuous drift, superlinearly growing and locally H\"older continuous diffusion
16:00-16:20	**Phan Thị Hương** Some fundamental properties of solutions of Caputo stochastic fractional differential equations
16:20-16:40	**Vũ Thị Hương** A modified Milstein scheme for SDEs with low regular coefficients