# Program

Below you will find the program of SPA 2025 in Wrocław, consisting of 1. **Schedule at a Glance**, 2. **Abstracts**, and 3. **Detailed Program**.

1. **Schedule at a Glance** of SPA 2025 in Wrocław (for Abstracts and Detailed Program, see below):

| time | place | Monday, 7/14 | Tuesday, 7/15 | Wednesday, 7/16 | Thursday, 7/17 | Friday, 7/18 |
|---|---|---|---|---|---|---|
| 7:00-9:00 | Venue 1 | **Registration** | | | | |
| 9:00-9:50 | Venue 1 | **Opening** | **Giuseppe Cannizzaro (Doeblin Lecture)** | **Alessandra Faggionato (Doob Lecture)** | **Sunder Sethuraman (Schramm Lecture)** | **Minmin Wang (Itô Lecture)** |
| 9:50-10:20 | **Venue 1** | **Coffee break** | **Coffee break** | **Coffee break** | **Coffee break** | **Coffee break** |
| 10:20-11:10 | Venue 1 | **Florence Merlevède (Lévy lecture)** | **Tomasz Komorowski** | **Roberto Imbuzeiro Oliveira** | **Ron Peled** | **Mateusz Kwaśnicki** |
| 11:10-12:00 | Venue 1 | **Nicolas Perkowski** | **Thomas Hutchcroft** | **Krzysztof Burdzy (Open Public Lecture)** | **Cristina Toninelli** | **Benoit Collins** |
| 12:00-13:00 | Venue 1 | **Posters P2-P6, P8-P14** | **Posters P16-P25, P27, P28** | **Posters P7, P26, P29, P31-P42** | **Posters P43-P53, P55-P56** | **12:00-12:30 Closing** |
| 12:30-14:00 | **Venue 3** | **Lunch** | **Lunch** | **Lunch** | **Lunch** | **Lunch** |
| 13:00 | | **Venue 4, A.4.1: The General Assembly of the Bernoulli Society** | | | **Venue 4, A.2.20: 12:45-13:45 - Meeting of the Editorial Board of the journal SPA** | |
| 14:00-15:30 | Venue 2 | **Contributed and Invited Sessions: CS11, CS13, CS30, CS37, CS40, IS04, IS07, IS09, IS12, IS16, IS19, IS32** | **Contributed and Invited Sessions: CS01, CS02, CS04, CS07, CS12, CS15, CS49, IS05, IS20, IS22, IS23, IS25, IS28, IS31** | **Wroclaw Walk: departures from Venue 3 between 13:00 and 14:15; end at Wroclaw Main Square by 16:30** | **Contributed and Invited Sessions: CS05, CS16, CS17, CS23, CS25, CS29, CS32, CS34, CS50, IS01, IS17, IS21, IS30** | |
| 15:30-16:00 | **Venue 2** | **Coffee break** | **Coffee break** | | **Coffee break** | |
| 16:00-17:30 | Venue 2 | **Contributed and Invited Sessions: CS08, CS14, CS19, CS35, CS41, CS42, CS43, CS44, CS47, IS08, IS10, IS11, IS26, IS29** | **Contributed and Invited Sessions: CS06, CS09, CS20, CS21, CS22, CS36, CS39, CS45, CS48, IS02, IS03, IS15, IS18, IS24** | | **Contributed and Invited Sessions: CS03, CS10, CS18, CS24, CS26, CS27, CS28, CS31, CS38, CS46, IS06, IS13, IS27** | |
| 17:45 | | **Venue 3: Welcome Reception** | **Venue 4, A.4.1: Young Researchers Reception** | | | |
| 18:30 | | | | **Venue 5: Conference Dinner** | | |

2. Click below for the **Abstracts** (with times and room assignments) and **Videos of Plenary Sessions** (by day):

Abstracts

Videos of Plenary Sessions

3. **Detailed Program** (click to expand):

## 14 July - Day 1 - Monday

| | |
|---|---|
| 7:00-9:00 | Venue 1: Beginning of registration |
| 9:00-9:50 | Venue 1: **Opening:** Krzysztof Bogdan, Krzysztof Dębicki |
| 9:50-10:20 | Venue 1: Coffee break |
| 10:20-11:10 | Venue 1: **Florence Merlevède** Lévy lecture *On rates in the central limit theorem for a class of convex costs*<br>Plenary Session 1 Chair: Krzysztof Dębicki<br>Plenary Lecture Chair: Adam Jakubowski |
| 11:10-12:00 | Venue 1: **Nicolas Perkowski** Plenary lecture *Quantitative approximation of Dean-Kawasaki and KPZ equations*<br>Plenary Session 1 Chair: Krzysztof Dębicki<br>Plenary Lecture Chair: Oleksii Kulyk |
| 12:00-13:00 | Venue 1: Poster session: P2-P14 |
| stand: S2 | **P2:** Julia Kończal - *Pricing options on the cryptocurrency futures contracts* |
| stand: S3 | **P3:** Hubert Woszczek - *Fractional Brownian motions with random Hurst exponent* |
| stand: S4 | **P4:** Andrej Srakar - *Solution to Stochastic Loewner Equation with Several Complex Variables using Nevanlinna Theory* |
| stand: S5 | **P5:** Danijel Grahovac - *Marcinkiewicz-Zygmund type strong law of large numbers for supOU processes* |
| stand: S6 | **P6:** Nenad Šuvak - *Time Scale Transformation in Bivariate Pearson Diffusions: A Shift from Light to Heavy Tails* |
| stand: S8 | **P8:** Frederik Mølkjær Andersen - *Asymmetric branching trees and their genealogy* |
| stand: S9 | **P9:** Timofei Shashkov - *Ruin Probability Approximation for Bidimensional Brownian Risk Model with Tax* |
| stand: S10 | **P10:** Bharath Roy Choudhury - *Asymptotic Behaviour of Vertex-Shift Dynamics on Unimodular Networks* |
| stand: S11 | **P11:** Miłosz Baraniewicz - *Estimates of kernels and ground states for Schrödinger semigroups* |
| stand: S12 | **P12:** Kinga Sztonyk - *Intrinsic ultracontractivity of Feynman-Kac semigroups for cylindrical stable processes* |
| stand: S13 | **P13:** Paweł Magnuszewski - *Path-dependent option pricing with two-dimensional PDE using MPDATA* |
| stand: S14 | **P14:** Jacques Labuschagne - *The distributions of the mean of random vectors with fixed marginal distribution* |
| 12:30-14:00 | Venue 3: Lunch |
| 13:00 | Venue 4, Room A.4.1, and online: General Assembly of the Bernoulli Society with Victor Panaretos |
| 14:00-15:30 | Venue 2: Contributed and Invited Sessions: CS11, CS13, CS30, CS37, CS40, IS04, IS07, IS09, IS12, IS16, IS19, IS32 |
| room: IM EM | **IS04: Geometry of Random Walks**<br>Organizer: Bruno Schapira<br>Chair: Bruno Schapira<br>Speakers: Sarai Hernandez-Torres, Nicolas Bouchot, Alexander Drewitz |
| room: ICS 25 | **IS07: Inhomogeneous Spatial Graph Models**<br>Organizer: Julia Komjathy<br>Chair: Julia Komjathy<br>Speakers: Emmanuel JACOB, Barbara Dembin, Johannes Bäumler |
| room: ICS 141 | **IS09: Random Partitions**<br>Organizer: Harriet Walsh<br>Chair: Harriet Walsh<br>Speakers: Maciej Dołęga, Slim Kammoun, Elia Bisi |
| room: ICS 139 | **IS12: Superlinear Stochastic Partial Differential Equations**<br>Organizer: Mickey Salins<br>Chair: Mickey Salins<br>Speakers: Carlo Marinelli, Tusheng Zhang, Antonio Agresti |
| room: ICS 119 | **IS16: Stochastic Stability**<br>Organizer: Sergey Foss<br>Chair: Sergey Foss<br>Speakers: Konstantin Avrachenkov, Jonas Latz, Sergey Foss |
| room: ICS 13 | **IS19: Branching and Interacting Particle Systems**<br>Organizers: Dariusz Buraczewski & Piotr Dyszewski<br>Chair: Piotr Dyszewski<br>Speakers: YUEYUN HU, Alice Callegaro, Matthias Meiners |
| room: IM HS | **IS32: Stochastic Eco-Evolutionary Models**<br>Organizer: Nicolas Champagnat<br>Chair: Nicolas Champagnat<br>Speakers: Emmanuel Schertzer, Virgile BRODU, Manon Costa |

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| room: IM A | **CS11: Spectrally negative Lévy models with level-dependent features**<br>Organizer: Jean-François Renaud<br>Chair: Jean-François Renaud<br>Speakers: Meral Şimşek, Noah Daniel Beelders, Jean-Francois Renaud |
| room: ICS 118 | **CS13 Complex Systems I**<br>Organizer: Krzysztof Burnecki<br>Chair: Marcin Magdziarz<br>Speakers: Diego Krapf, Michał Balcerek, Igor M. Sokolov |
| room: IM B | **CS30: Gaussian Processes for Fractional Dynamics and Limiting Behaviour**<br>Organizers: Barbara Martinucci & Enrica Pirozzi<br>Chairs: Barbara Martinucci & Enrica Pirozzi<br>Speakers: Yuliya Mishura, Barbara Martinucci, Enrica Pirozzi |
| room: IM 605 | **CS37: Recent progresses on McKean-Vlasov equations and mean field interacting particle systems**<br>Organizer: Wei Liu<br>Chair: Wei Liu<br>Speakers: Wei Liu, Lingyan Cheng, Ruinan Li |
| room: IM 601 | **CS40: Dynamical Systems Modelling**<br>Organizers: Anna Jaśkiewicz & Krzysztof Szajowski<br>Chair: Krzysztof Szajowski<br>Speakers: Georgy Sofronov, Aiko Kurushima, Hitosi Inui |
| 15:30-16:00 | Venue 2: Coffee break |
| 16:00-17:30 | Venue 2: Contributed and Invited Sessions: CS08, CS14, CS19, CS35, CS41, CS42, CS43, CS44, CS47, IS08, IS10, IS11, IS26, IS29 |
| room: IM A | **IS08: Emerging Topics in Stochastic Finance**<br>Organizer: Ju-Yi Yen<br>Chair: Ju-Yi Yen<br>Speakers: Emmanuel Gobet, Tomoyuki Ichiba, Konstantinos Spiliopoulos |
| room: ICS 141 | **IS10: Martingales and Their Applications in PDEs and Harmonic Analysis**<br>Organizer: Adam Osękowski<br>Chair: Adam Osękowski<br>Speakers: Stefan Geiss, Adam Osękowski, Philip A. Ernst |
| room: ICS 25 | **IS11: Long Range Percolation Models**<br>Organizer: Alexander Drewitz<br>Chair: Alexander Drewitz<br>Speakers: Julia Komjathy, Alexis Prévost, Artem Sapozhnikov |
| room: IM B | **IS26: Invariant measures and scaling limits of integrable systems**<br>Organizer: Davide Gabrielli<br>Chair: Davide Gabrielli<br>Speakers: Hayate Suda, Krzysztof Burdzy, Ines Armendariz |
| room: IM HS | **IS29: Probabilistic and Statistical Study of Systems of Interacting Neurons**<br>Organizers: Guilherme Ost & Patricia Reynaud Bouret<br>Chairs: Guilherme Ost & Patricia Reynaud Bouret<br>Speakers: Morgan André, Eva Löcherbach, Etienne Tanré |
| room: ICS 139 | **CS08: New Frontiers in Stochastic Quantisation**<br>Organizer: Tommaso Rosati<br>Chair: Tommaso Rosati<br>Speakers: Sarah-Jean Meyer, Tom Klose, Francesco Carlo De Vecchi |
| room: ICS 118 | **CS14: Complex Systems II**<br>Organizer: Marcin Magdziarz<br>Chair: Krzysztof Burnecki<br>Speakers: Marcin Magdziarz, Piotr Kowalczyk, Marek Teuerle |
| room: IM EM | **CS19: Reinforcement Models: Elephant Random Walk**<br>Organizer: Krishanu Maulik<br>Chair: Zbigniew Palmowski<br>Speakers: Simone Franchini, Aritra Majumdar, Ulrich Stadtmüller |
| room: IM WS | **CS35: Edge and Spectrum of Heterogeneous Ensembles**<br>Organizer: Arijit Chakrabarty<br>Chair: Dipankar Bandyopadhyay<br>Speakers: Kamil Szpojankowski, Bodhisatta Das, Dipankar Bandyopadhyay |
| room: IM 601 | **CS41: Asymptotic Behavior of Selected Markov Random Dynamical Systems**<br>Organizer: Hanna Wojewódka-Ściążko<br>Chair: Hanna Wojewódka-Ściążko<br>Speakers: Radosław Wieczorek, Dawid Czapla, Hanna Wojewódka-Ściążko |
| room: ICS 13 | **CS42: Some Recent Advances in Random Walks and Directed Polymers in Random Environment**<br>Organizer: Dasha Loukianova<br>Chair: Dasha Loukianova |

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| | Speakers: Anna Donadini, Oleg Loukianov, Ziyang Liu |
| room: IM 605 | **CS43: Volatility by Diffusion: A Novel Approach to SABR**<br>Organizer: Michał Barski<br>Chair: Michał Barski<br>Speakers: Maciej Wiśniewolski, Michał Barski, Rafał Łochowski |
| room: ICS 140 | **CS44: Stable-Type Processes**<br>Organizer: Tadeusz Kulczycki<br>Chair: Tadeusz Kulczycki<br>Speakers: Tomasz Klimsiak, Victoria Knopova, Michał Ryznar |
| room: ICS 119 | **CS47: Dynamical Systems Modelling II**<br>Organizer: Anna Jaśkiewicz<br>Chair: Anna Jaśkiewicz<br>Speakers: Athanasios Vasileiadis, Jakob Stonner, Dongnuan Tian |
| 17:45 | Venue 3: Welcome Reception |

## 15 July - Day 2 - Tuesday

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| 9:00-9:50 | Venue 1: **Giuseppe Cannizzaro** Doeblin Lecture *Superdiffusive Central Limit Theorem for the critical Stochastic Burgers Equation*<br>Plenary Session 2 Chair: Kamil Kaleta<br>Plenary Lecture Chair: Tusheng Zhang |
| 9:50-10:20 | Venue 1: Coffee break |
| 10:20-11:10 | Venue 1: **Tomasz Komorowski** Plenary lecture *Energy propagation in stochastically perturbed harmonic chains*<br>Plenary Session 2 Chair: Kamil Kaleta<br>Plenary Lecture Chair: Tomasz Klimsiak |
| 11:10-12:00 | Venue 1: **Thomas Hutchcroft** Plenary lecture *Critical long-range percolation*<br>Plenary Session 2 Chair: Kamil Kaleta<br>Plenary Lecture Chair: Jason Schweinsberg |
| 12:00-13:00 | Venue 1: Poster session: P16-P25, P27, P28 |
| stand: S2 | **P16:** Michał Wronka - *Pricing of Mortgage Backed Securities with PDE* |
| stand: S3 | **P17:** Adam Przemysław Chojecki - *Uncovering Data Symmetries: Estimating Covariance Matrix in High-Dimensional Setting With 'gips' R Package* |
| stand: S4 | **P18:** Alioune Coulibaly - *An asymptotically probabilistic method for a class of partial integrodifferential equations* |
| stand: S5 | **P19:** Volodymyr Minin - *Accounting for reporting delays in real-time phylodynamic analyses with preferential sampling* |
| stand: S6 | **P20:** Shamiksha Shamiksha - *Asymptotic results for dynamic contagion processes with different exciting functions and application to risk models* |
| stand: S7 | **P21:** Yuyang Feng - *Convergence of the loop-erased percolation explorer on UIHPT* |
| stand: S8 | **P22:** Celia Garcia Pareja - *Diffusion Limit for Markovian Models of Evolution in Structured Populations with Migration* |
| stand: S9 | **P23:** Justin Baars - *Asymptotically Distribution-free Goodness-of-Fit Testing for Point Processes* |
| stand: S10 | **P24:** Satoshi Yabuoku - *Non-Hermitian matrix-valued process and related measure-valued processes* |
| stand: S11 | **P25:** Josué Tchouanti Fotso - *Evolution of a quantitative trait in a metapopulation setting: Propagation of chaos meets adaptive dynamics* |
| stand: S13 | **P27:** Jacek Wszoła - *Bell shaped sequences and first passages locations for two-dimensional random walks* |
| stand: S14 | **P28:** Timothy Minn Kang - *The order-complete AL-space of quasimartingales* |
| 12:30-14:00 | Venue 3: Lunch |
| 14:00-15:30 | Venue 2: Contributed and Invited Sessions: CS01, CS02, CS04, CS07, CS12, CS15, CS49, IS05, IS20, IS22, IS23, IS25, IS28, IS31 |
| room: ICS 25 | **IS05: Random Planar Geometry**<br>Organizer: Wei Qian<br>Chair: Pierre Nolin<br>Speakers: Morris Ang, Manan Bhatia, Yifan Gao |
| room: ICS 141 | **IS20: Non-Equilibrium Statistical Mechanics**<br>Organizer: Makoto Katori<br>Chair: Jacek Małecki<br>Speakers: Makoto Katori, Sung-Soo Byun, Yoan Tardy |
| room: IM HS | **IS22: Probabilistic Foundations of Machine Learning** |

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| | Organizer: Arnaud Guillin<br>Chair: Eulalia Nualart<br>Speakers: Eulalia Nualart, Giovanni Conforti, Mateusz Majka |
| room: ICS 119 | **IS23: Inference in Stochastic Networks**<br>Organizer: Michel Mandjes<br>Chair: Michel Mandjes<br>Speakers: Anatoly KHINA, Michel Mandjes |
| room: IM B | **IS25: Quasi-Stationary Distributions and Applications**<br>Organizer: Jaime San Martin<br>Chair: Jaime San Martin<br>Speakers: Nicolas Champagnat, Bertrand Cloez |
| room: IM 605 | **IS28: Random Matrices and Combinatorial Structures**<br>Organizer: Elia Bisi<br>Chair: Elia Bisi<br>Speakers: Dimitris Cheliotis, Fabio Deelan Cunden, Michele Salvi |
| room: ICS 105 | **IS31: Random Growth and KPZ Universality**<br>Organizer: Shirshendu Ganguly<br>Chair: Ofer Busani<br>Speakers: Kevin Yang, Sayan Das, Ofer Busani |
| room: IM WS | **CS01: Advanced Bayesian Methods and Statistical Innovations in High-Dimensional Mixed-Type Data Analysis and Neuroimaging**<br>Organizer: Hsin-Hsiung Huang<br>Chair: Hsin-Hsiung Huang<br>Speakers: Hsin-Hsiung Huang, Shao Hsuan Wang, Kyunghee Han |
| room: IM EM | **CS02: Recent Progress on Stein's Method**<br>Organizer: Xiao Fang<br>Chair: Xiao Fang<br>Speakers: Juho Leppänen, Yuta Koike, Xiao Fang |
| room: ICS 13 | **CS04: Branching Processes as Models for Structured Populations**<br>Organizers: Zsófia Talyigás & Julie Tourniaire<br>Chairs: Zsófia Talyigás & Julie Tourniaire<br>Speakers: Oliver Tough, Jason Schweinsberg, Zsófia Talyigás |
| room: IM 601 | **CS07: Stochastic Properties of Time-Dependent Random Fields**<br>Organizer: Anna Vidotto<br>Chair: Anna Vidotto<br>Speakers: Claudio Durastanti, Radomyra Shevchenko, Leonardo Maini |
| room: ICS 139 | **CS12: Recent Advances in Non-Markovian Processes and Random Fields**<br>Organizer: Cheuk Yin Lee<br>Chair: Cheuk Yin Lee<br>Speakers: Yimin Xiao, Jeonghwa Lee, Cheuk Yin Lee |
| room: ICS 118 | **CS15: Complex Systems III**<br>Organizer: Marek Teuerle<br>Chair: Agnieszka Wyłomańska<br>Speakers: Aleksei Chechkin, Farzad Sabzikar, Jakub Ślęzak |
| room: ICS 140 | **CS49: Analysis of Singular Diffusions and Related Areas**<br>Organizer: Adina Oprisan<br>Chair: Adina Oprisan<br>Speakers: Vlad Margarint, Andrea Iannucci, Adina Oprisan |
| 15:30-16:00 | Venue 2: Coffee break |
| 16:00-17:30 | Venue 2: Contributed and Invited Sessions: CS06, CS09, CS20, CS21, CS22, CS36, CS39, CS45, CS48, IS02, IS03, IS15, IS18, IS24 |
| room: ICS 141 | **IS02: Heavy-Tailed Phenomena in Networks**<br>Organizer: Bert Zwart<br>Chair: Agnieszka Janicka<br>Speakers: Céline Kerriou, Agnieszka Janicka, Janusz Gajda |
| room: ICS 13 | **IS03: Self-Organized Criticality**<br>Organizer: Balázs Ráth<br>Chair: Balázs Ráth<br>Speakers: Antal A. Jarai, Tobias Johnson, Pierre Nolin |
| room: ICS 119 | **IS15: Extremes of Gaussian and Related Random Fields**<br>Organizer: Enkelejd Hashorva<br>Chair: Paweł Lorek<br>Speakers: Pavel Ievlev, Nikolai Kriukov, Svyatoslav Novikov |
| room: IM WS | **IS18: SDEs: Analysis, Approximation, Inference**<br>Organizer: Oleksii Kulyk<br>Chair: Oleksii Kulyk |

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| | Speakers: Ilya Pavlyukevich, Arturo Kohatsu-Higa, Hiroki Masuda |
| room: IM B | **IS24: Random Media and Limit Theorems**<br>Organizer: Wlodzimierz Bryc<br>Chair: Dominik Schmid<br>Speakers: Dominik Schmid, Alexey Bufetov, Jacek Wesołowski |
| room: IM 601 | **CS06: Control and Estimation in Stochastic Systems**<br>Organizer: Alessandro Arlotto<br>Chair: Alessandro Arlotto<br>Speakers: Alessandro Arlotto, Jiaming Xu, Itai Gurvich |
| room: IM EM | **CS09: Limit Theorems Through the Lens of Wiener Chaos and Stein-Malliavin Techniques**<br>Organizers: Anna-Paola Todino & Claudio Durastanti<br>Chair: Claudio Durastanti<br>Speakers: Anna Vidotto, Nicola Turchi, Francesca Pistolato |
| room: IM A | **CS20: Parameter Randomization Methods for Stochastic Processes**<br>Organizer: Marek Arendarczyk<br>Chair: Marek Arendarczyk<br>Speakers: Tomasz J. Kozubowski, Krzysztof Podgórski, Agnieszka Wyłomańska |
| room: ICS 118 | **CS21: Stochastic Numerics on Manifolds**<br>Organizer: Alexander Lewis<br>Chair: Alexander Lewis<br>Speakers: Akash Sharma, Alexander Lewis, Erwin Luesink |
| room: ICS 139 | **CS22: Noncommutative Stochastic Processes**<br>Organizers: Anna Wysoczańska-Kula & Janusz Wysoczański<br>Chairs: Anna Wysoczańska-Kula & Janusz Wysoczański<br>Speakers: Uwe Franz, David Jekel, Bartosz Kołodziejek |
| room: ICS 105 | **CS36: Probabilistic Graphical Models**<br>Organizer: Malgorzata Bogdan<br>Chair: Malgorzata Bogdan<br>Speakers: PIOTR GRACZYK, Jonas Wallin, Piotr Zwiernik |
| room: IM 605 | **CS39: Recent Advances in Stochastic Differential Equations**<br>Organizer: Khoa Le<br>Chair: Alexandre RICHARD<br>Speakers: Zimo Hao, Alexandre RICHARD, William Salkeld |
| room: ICS 25 | **CS45: Lévy processes and random walks in random and deterministic environments and their spectral theory**<br>Organizers: Kamil Kaleta & Katarzyna Pietruska-Pałuba<br>Chairs: Kamil Kaleta & Katarzyna Pietruska-Pałuba<br>Speakers: Christian Rose, Alicja Kołodziejska, Katarzyna Pietruska-Pałuba |
| room: ICS 140 | **CS48: Path Integral Formalism for Stochastic Processes: Applications in Physics and Biology**<br>Organizer: Felipe Abril-Bermúdez<br>Chair: Felipe Abril-Bermúdez<br>Speakers: Felipe Abril-Bermúdez, David Santiago Quevedo, Yaïr Hein |
| 17:45 | Venue 4, Room A.4.1: Young Researchers Reception |

## 16 July - Day 3 - Wednesday

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|---|---|
| 9:00-9:50 | Venue 1: **Alessandra Faggionato** Doob Lecture *Transport in Disordered Media*<br>Plenary Session 3 Chair: Piotr Dyszewski<br>Plenary Lecture Chair: Pablo Ferrari |
| 9:50-10:20 | Venue 1: Coffee break |
| 10:20-11:10 | Venue 1: **Roberto Imbuzeiro Oliveira** Plenary lecture *On estimating Fréchet means*<br>Plenary Session 3 Chair: Piotr Dyszewski<br>Plenary Lecture Chair: Piotr Zwiernik |
| 11:10-12:00 | Venue 1: **Krzysztof Burdzy** Open Public Lecture *What AI will not tell you about white noise*<br>Plenary Session 3 Chair: Piotr Dyszewski<br>Plenary Lecture Chair: Jacek Małecki |
| 12:00-13:00 | Venue 1: Poster session: P26, P29-P42 |
| stand: S15 | **P26:** Onrina Chandra - *Risk Control in Federated Learning via Threshold Aggregation* |
| stand: S1 | **P29:** Danijel Krizmanic - *Functional convergence of self-normalized partial sums of linear processes with random coefficients* |
| stand: S2 | **P7:** Kacper Taźbierski - *Doubly stochastic resetting* |
| stand: S3 | **P31:** Amit Ghosh - *Risk-Sensitive First Exit Time Control with Varying and Constant Discount Factors on a General State* |

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| | *Space with Approximation Algorithms* |
| stand: S4 | **P32:** Boubaker Smii - *Representation of a class of nonlinear SPDE driven by Lévy-space time noise* |
| stand: S5 | **P33:** Maximilian Philipp Thiel - *Learning optimal search strategies* |
| stand: S6 | **P34:** Budhaditya Halder - *Stable Thompson Sampling: Valid Inference via Variance Inflation* |
| stand: S7 | **P35:** Anna Kouroukli - *Estimation for functionals in Renewal models and applications* |
| stand: S8 | **P36:** Marcin Miśkiewicz - *Neural network correction for numerical solutions of stochastic differential equations* |
| stand: S9 | **P37:** František Hendrych - *Differential equations driven by exponential Besov-Orlicz signals* |
| stand: S10 | **P38:** Sanne van Kempen - *Learning payoffs while routing in skill-based queues* |
| stand: S11 | **P39:** Daniele Tancini - *Advances in Bayesian Hidden Markov Models with Intractable Normalizing Functions* |
| stand: S12 | **P40:** Víctor Rivero - *The strong law of large numbers and a functional central limit theorem for general Markov additive processes* |
| stand: S13 | **P41:** Salim Boukfal - *Weak convergence of stochastic integrals with applications to SPDEs* |
| stand: S14 | **P42:** Rahul Tak - *From Text to Trends: The Feasibility of LLMs in Quantitative Finance* |
| 12:30-14:00 | Venue 3: Lunch |
| 14:00-16:30 | Venue 3 (departures between 13:00 and 14:15; end at Wrocław Main Square by 16:30): Wrocław Walk |
| 18:30 | Venue 5: Conference Dinner |

## 17 July - Day 4 - Thursday

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| 9:00-9:50 | Venue 1: **Sunder Sethuraman** Schramm Lecture *On the derivation of mean-curvature flow and its fluctuations from microscopic interactions*<br>Plenary Session 4 Chair: Karol Szczypkowski<br>Plenary Lecture Chair: Tomasz Grzywny |
| 9:50-10:20 | Venue 1: Coffee break |
| 10:20-11:10 | Venue 1: **Ron Peled** Plenary lecture *Minimal surfaces in a random environment*<br>Plenary Session 4 Chair: Karol Szczypkowski<br>Plenary Lecture Chair: Katarzyna Pietruska-Pałuba |
| 11:10-12:00 | Venue 1: **Cristina Toninelli** Plenary lecture *Bootstrap percolation and kinetically constrained models: universality results*<br>Plenary Session 4 Chair: Karol Szczypkowski<br>Plenary Lecture Chair: Victor Rivero |
| 12:00-13:00 | Venue 1: Poster session: P43-P56 |
| stand: S1 | **P43:** Shivam Kumar Mishra - *Periodic solution of a stochastic epidemic model with two different epidemics and different transmission mechanism* |
| stand: S2 | **P44:** Valeriia Kotelnykova - *Limit Theorems for the Infinite Occupancy Scheme* |
| stand: S3 | **P45:** Azouz Ferrag - *Existence of solution for stochastic nonlocal random functional integral inclusion* |
| stand: S4 | **P46:** Martyna Zdeb - *Modelling of natural catastrophe losses in adjacent regions* |
| stand: S5 | **P47:** Katarzyna Skowronek - *Identification of the heavy-tailed behaviour using modified Greenwood statistic - univariate and multivariate case* |
| stand: S6 | **P48:** Mateusz Śliwiński - *Progressive intrinsic ultracontractivity and uniform ergodicity of discrete Feynman–Kac semigroups* |
| stand: S7 | **P49:** Anh-Dung Le - *Convergence rate of Euler-Maruyama scheme for McKean-Vlasov SDEs with density-dependent drift* |
| stand: S8 | **P50:** Maike de Jongh - *Preventing large-scale avalanches in the 2D Abelian sandpile model using strategic interventions* |
| stand: S9 | **P51:** Dongnuan Tian - *Stochastic Dynamic Server Scheduling with Interruptible Set-up Times in a Network* |
| stand: S10 | **P52:** Stavros Vakeroudis - *Windings of planar Stochastic Processes* |
| stand: S11 | **P53:** Shota Osada - *Infinite-dimensional stochastic differential equations for Coulomb random point fields* |
| stand: S13 | **P55:** Yi Shi - *Stochastic Simulation for Transient Dynamics of Schrödinger's Cat States* |
| stand: S14 | **P56:** Michał Gutowski - *Littlewood–Paley estimates for pure-jump Dirichlet forms* |
| 12:30-14:00 | Venue 3: Lunch |

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| 12:45-13:45 | Venue 3: Meeting of the Editorial Board of the journal Stochastic Processes and their Applications |
| 14:00-15:30 | Venue 2: Contributed and Invited Sessions: CS05, CS16, CS17, CS23, CS25, CS29, CS32, CS34, CS50, IS01, IS17, IS21, IS30 |
| room: IM WS | **IS01: Statistics for Stochastic Processes**<br>Organizer: Fabienne Comte<br>Chair: Fabienne Comte<br>Speakers: Chiara Amorino, Céline Duval, Markus Reiß |
| room: IM HS | **IS17: Applications of Stochastic Analysis to Deep Learning**<br>Organizer: Eulalia Nualart<br>Chair: Eulalia Nualart<br>Speakers: Peter Bartlett, Mufan Li, Anna Kazeykina |
| room: ICS 139 | **IS21: On Nodal Random Variables**<br>Organizers: Guillaume Poly & Maurizia Rossi<br>Chairs: Guillaume Poly & Maurizia Rossi<br>Speakers: Valentina Cammarota, Louis Gass, Franco Severo |
| room: IM EM | **IS30: Mixing Times for Random Walks**<br>Organizer: Perla Sousi<br>Chair: Dominik Schmid<br>Speakers: Zsuzsanna Baran, Andela Sarkovic, Nicos Georgiou |

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| room: ICS 13 | **CS05: Recent Advances in Interacting Brownian Particle Systems and Their Mean-Field Limits**<br>Organizer: Armand Bernou<br>Chair: Armand Bernou<br>Speakers: Yating Liu, Louis-Pierre Chaintron, Armand BERNOU |
| room: IM 605 | **CS16: Recent Advances in Financial and Actuarial Mathematics**<br>Organizer: Zbigniew Palmowski<br>Chair: Marek Teuerle<br>Speakers: Zbigniew Palmowski, Krzysztof Burnecki, Joanna Janczura |
| room: ICS 25 | **CS17: Dependent Percolation Models: Discrete and Continuum**<br>Organizer: Bas Lodewijks<br>Chair: Bas Lodewijks<br>Speakers: Anh Duc Vu, András Tóbiás, Jonas Köppl |
| room: IM 601 | **CS23: Stochastic Processes Under Constraints**<br>Organizer: Dominic T. Schickentanz<br>Chair: Dominic T. Schickentanz<br>Speakers: Andrew Wade, Max Helmer, Dominic T. Schickentanzl |
| room: IM A | **CS25: Volterra Gaussian Processes**<br>Organizer: Olga Iziumtseva<br>Chair: Olga Iziumtseva<br>Speakers: Wasiur KhudaBukhsh, Ercan Sönmez, Olga Iziumtseval |
| room: ICS 118 | **CS29: Computing the Invariant Distribution of Linear and Non-Linear Diffusions by Ergodic Simulation**<br>Organizer: Gilles Pagès<br>Chair: Gilles Pagès<br>Speakers: Bally Vlad, Dasha Loukianova, Gilles Pagès |
| room: ICS 119 | **CS32: Advances in Statistical Inference for Spatial Point Processes**<br>Organizer: Bartlomiej Blaszczyszyn<br>Chair: Bartlomiej Blaszczyszyn<br>Speakers: Gabriel Mastrilli, Bartlomiej Blaszczyszyn, Christophe Biscio |
| room: IM B | **CS34: Non-Local Operators in Probability: Anomalous Transport, Stochastic Resettings and Diffusions with Memory**<br>Organizers: Lorenzo Cristofaro & Giacomo Ascione<br>Chairs: Lorenzo Cristofaro & Giacomo Ascione<br>Speakers: Fausto Colantoni, Giacomo Ascione, Francesco Iafrate |
| room: ICS 140 | **CS50: Advances in Operator Algebras and Free Probability**<br>Organizer: Andrej Srakar<br>Chair: Andrej Srakar<br>Speakers: Nicolas GILLIERS, Raghavendra Tripathi, Daniel Pepper |
| 15:30-16:00 | Venue 2: Coffee break |
| 16:00-17:30 | Venue 2: Contributed and Invited Sessions: CS03, CS10, CS18, CS24, CS26, CS27, CS28, CS31, CS38, CS46, IS06, IS13, IS27 |
| room: IM EM | **IS06: Lévy-Type Processes**<br>Organizer: Victoria Knopova<br>Chair: Victoria Knopova<br>Speakers: Karol Szczypkowski, Lorenzo Marino, David Berger |
| room: ICS 140 | **IS13: Recent Developments in Branching Structures**<br>Organizer: Sarah Penington<br>Chair: Zsófia Talyigás<br>Speakers: Peter Koepernik, Mathilde André, William Da Silva |
| room: IM A | **IS27: Rough Analysis**<br>Organizer: Peter Friz<br>Chair: Carlo Bellingeri<br>Speakers: Helena Katharina Kremp, Fabio Bugini, Carlo Bellingeri |
| room: ICS 139 | **CS03: Renormalization in Probability and Quantum Field Theory**<br>Organizer: Wei Wu<br>Chair: Wei Wu<br>Speakers: Diederik van Engelenburg, Michael Hofstetter |
| room: ICS 13 | **CS10: Dynamics of Stochastic Particle Systems**<br>Organizer: Sergio Andraus<br>Chair: Sergio Andraus<br>Speakers: Bartosz Trojan, Nicole Hufnagel, Sallah Eddine BOUTIAH |
| room: ICS 25 | **CS18: Recent Advances in Generalised Preferential Attachment Models**<br>Organizer: Tejas Iyer<br>Chair: Tejas Iyer<br>Speakers: Tiffany Lo, Tejas Iyer, Bas Lodewijks |
| room: IM B | **CS24: Recent Advances in Statistical Inference for Nonstationary Stochastic Processes**<br>Organizer: Bartosz Majewski |

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| | Chair: Bartosz Majewski<br>Speakers: Bartosz Majewski, Łukasz Lenart, Agnieszka Kopeć |
| room: IM WS | **CS26: Inference for Stochastic Equations**<br>Organizer: Ciprian Tudor<br>Chair: Ciprian Tudor<br>Speakers: Petr Čoupek, Sascha Gaudlitz, Ciprian Tudor |
| room: ICS 118 | **CS27: Global and Non-Global Solutions of Semilinear Fractional Differential Equations**<br>Organizer: Ekaterina Kolkovska<br>Chair: Ekaterina Kolkovska<br>Speakers: Gerardo Pérez-Suárez, Ekaterina Todorova Kolkovska, José Alfredo López-Mimbela |
| room: IM HS | **CS28: Propagation of Chaos in Life Science Models**<br>Organizer: Dasha Loukianova<br>Chair: Dasha Loukianova<br>Speakers: Xavier ERNY, Elisa Marini, Aurelien Velleret |
| room: ICS 119 | **CS31: Extremes, Sojourns and Related Functionals of Gaussian Processes**<br>Organizer: Zbigniew Michna<br>Chair: Zbigniew Michna<br>Speakers: Goran Popivoda, Long Bai, Konrad Krystecki |
| room: ICS 141 | **CS38: Random Geometric Systems**<br>Organizer: Moritz Otto<br>Chair: Moritz Otto<br>Speakers: Jonas Köppl, Martina Petráková, Loïc Gassmann |
| room: IM 605 | **CS46: Asymptotic behaviors for McKean-Vlasov Stochastic Differential Equations**<br>Organizer: Huijie Qiao<br>Chair: Huijie Qiao<br>Speakers: Andreas Kyprianou, Huijie Qiao, Krzysztof Ciosmak |

## 18 July - Day 5 - Friday

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| 9:00-9:50 | Venue 1: **Minmin Wang** Itô Lecture *Exchangeability in Continuum Random Trees*<br>Plenary Session 5 Chair: Tomasz Grzywny<br>Plenary Lecture Chair: Dariusz Buraszwski |
| 9:50-10:20 | Venue 1: Coffee break |
| 10:20-11:10 | Venue 1: **Mateusz Kwaśnicki** Plenary lecture *Boundary traces of diffusions*<br>Plenary Session 5 Chair: Tomasz Grzywny<br>Plenary Lecture Chair: Andreas Kyprianou |
| 11:10-12:00 | Venue 1: **Benoit Collins** Plenary lecture *On the norm of random matrices with a tensor structure*<br>Plenary Session 5 Chair: Tomasz Grzywny<br>Plenary Lecture Chair: Jacek Wesolowski |
| 12:00-12:30 | Venue 1: Closing |
| 12:30-14:00 | Venue 3: Lunch |

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