Session Program

Aug 12 – 16, 2024

IFIP TC7 System Modeling and Optimization

MS 09: Stochastic Modeling and Control

Von-Melle-Park 8
Von-Melle-Park 8, 20146 Hamburg, Germany

Tue, August 13

9:00 AM

10:30 AM

MS 09: Stochastic Modeling and Control: MS 09-1

Session | **Location:** Von-Melle-Park 8, Seminarraum 206

09:00 – 09:30 **On the value of a time-inconsistent mean-field optimal stopping"**

Speaker
Boualem Djehiche

09:30 – 10:00 **Bellman equation for risk-sensitive control with superlinear cost**

Speaker
Dariusz Zawisza

10:00 – 10:30
Compact domain approximation of the long-run impulse control with multiplicative functional

Speaker
Damian Jelito

11:00 AM

12:30 PM

MS 09: Stochastic Modeling and Control: MS 09-2

Session | **Location:** Von-Melle-Park 8, Seminarraum 206

11:00 – 11:30
Reinforcement Learning Methods for Risk-Sensitive Investment Management

Speaker
Sebastien Lleo

11:30 – 12:00 **Discrete-time risk sensitive portfolio optimisation**

Speaker
Marcin Pitera

12:00 – 12:30 **Financial markets with concave transaction costs**

Speaker
Agnieszka Rygiel

Wed, August 14

9:00 AM

MS 09: Stochastic Modeling and Control: MS 09-3

Session | **Location:** Von-Melle-Park 8, Seminarraum 206

09:00 – 09:30 **Absolute Continuity for Rosenblatt Measures**

Speaker
Tyrone E. Duncan

09:30 – 10:00
Interdisciplinary Research Addressing New Challenges: The Central Role of Stochastic Systems and Control

Speaker
Prof. Bozenna Pasik-Duncan

10:00 – 10:30 **Asymptotics and stability of long run stochastic control problems**

Speaker
Prof. Lukasz Stettner

10:30 AM

11:00 AM

MS 09: Stochastic Modeling and Control: MS09-4

Session | **Location:** Von-Melle-Park 8, Seminarraum 206

11:00 – 11:30
Systems of quadratic growth backward SDEs in general filtration with no driving martingale

Speaker
Tomasz Klimsiak

11:30 – 12:00
Optimal Estimation of Generic Dynamics by Path-Dependent Neural Jump ODEs

Speaker
Florian Krach

12:00 – 12:30 **Improving accuracy of ODE solvers via randomization**

Speaker
Tomasz Bochacik

12:30 PM

Thu, August 15

9:00 AM

MS 09: Stochastic Modeling and Control: MS 09-5

Session | **Location:** Von-Melle-Park 8, Seminarraum 206

09:00 – 09:30

Exploring the Brain's Complexity: Stochastic Models and Artificial Intelligence in Neuroinformatics

Speaker

Prof. Dominique Duncan

09:30 – 10:00 **Optimal excitation of dynamical systems for parameter identification**

Speaker

Dr Nicola Henkelmann

10:00 AM