# YOUNG RESEARCHERS WORKSHOP

# BUCHAREST, November 19th, 2021

# www.spsr.ase.ro

SOCIETATEA DE PROBABILITĂȚI
ȘI STATISTICĂ DIN ROMÂNIA

## PROGRAM

9.00-9.05: OPENING

9.05-9.45: Alexandra Neamtu (University of Konstanz, Germany): **Dynamical systems for stochastic evolution equations with fractional noise**

9.50-10.15: Adriana Nistor (University of Bucharest, Romania): **Risk measures**

10.20-10.45: Guillaume Braun (Inria Lille, France): **Clustering graphs with side information**

10.45-11.05: COFFEE BREAK

11.05-11.30 Thomas Gkelsinis (University of Rouen Normandy): **Inferential Techniques based on Statistical "Distances": The Weighted Case**

11.35-12.00 Marian Petrica (University of Bucharest, Romania): **A regime switching on Covid-19 analysis and prediction in Romania**

12.05-12.30: Julie Gamain (University of Lille, France): **Random matrices and stochastic wave equation**

12.30-14.00 LUNCH BREAK

14.00-14.40: Mihai Cucuringu (University of Oxford, UK): **Spectral methods for clustering signed and directed networks**

14.45-15.10: Stefana Anita (Imar Bucharest, Romania): **An optimal control problem related to a non-linear Fokker-Planck equation**

15.15-15.40: Amel Belhadj (University of Saida, Algeria): **Mixed fractional Brownian motion as a stochastic volatility model**

15.40-16.00 COFFEE BREAK

16.00-16.25: Luigi-Iunut Catana (University of Bucharest, Romania): **The monotonicity of the moments of order k, survival function and the hazard rate as functions according to the parameters in the case of extremes order statistics using a multivariate Pareto distribution family**

16.30- 17.10: Vlad Margarint (University of New York at Shanghai): **Schramm-Loewner Evolutions (SLE) and Rough Paths**

**ORGANIZING COMMITTEE:**

Lucian Beznea (IMAR Bucharest)
Vlad Stefan Barbu (University of Rouen Normandy)
Silvia Dedu (ASE Bucharest)
Denis Enachescu (ISMMA Bucharest)
Cristian Preda (University of Lille)
Vasile Preda (ISMMA Bucharest)
Ciprian Tudor (University of Lille)
Gheorghita Zbaganu (ISMMA Bucharest)