Monday, May 23

$8^{45} - 9^{00}$ Welcome

$9^{00} - 9^{30}$ ONNO BOXMA, ***THE JOINT QUEUE LENGTH DISTRIBUTION IN POLLING SYSTEMS***

$9^{30} - 10^{00}$ ERIK BAURDOUX, ***BACKWARD-FORWARD EXTREMA OF SPECTRALLY ONE-SIDED LÉVY PROCESSES WITH AN APPLICATION TO QUEUEING***

$10^{00} - 10^{30}$ JEVGENIJS IVANOVS, ***ONE-SIDED MARKOV ADDITIVE PROCESSES: EXIT FROM AN INTERVAL AND THE SCALE MATRIX***

$10^{30} - 11^{15}$ Coffee break

$11^{15} - 11^{45}$ GENNADY SAMORODNITSKY, ***WHAT IS THE EFFECT OF HEAVY TAILS IN RANDOM ENVIRONMENT?***

$11^{45} - 12^{15}$ BOJAN BASRAK, ***A FUNCTIONAL LIMIT THEOREM FOR DEPENDENT REGULARLY VARYING SEQUENCES***

$12^{15} - 12^{45}$ RAFAŁ KULIK, ***SAMPLE COVARIANCES FOR STOCHASTIC VOLATILITY MODELS***

$13^{00} - 16^{00}$ Lunch break

$16^{00} - 16^{15}$ Coffee

$16^{15} - 16^{45}$ ILKKA NORROS, ***RELIABILITY MODELLING WITH ON/OFF PROCESSES***

$16^{45} - 17^{15}$ KAMIL M. KOSIŃSKI, ***EXTREMES OF MULTIDIMENSIONAL GAUSSIAN PROCESSES***

$17^{15} - 17^{45}$ KAMIL TABIŚ, ***EXTREMES OF LOCALLY SELF-SIMILAR GAUSSIAN PROCESSES***