Wednesday, May 25

$9^{00} - 9^{30}$ MASAKIYO MIYAZAWA, ***REFLECTING BROWNIAN MOTION IN TWO DIMENSIONS: EXACT ASYMPTOTICS FOR THE STATIONARY DISTRIBUTION AND SOME RELATED TOPICS***

$9^{30} - 10^{00}$ BERT ZWART, ***HEAVY TRAFFIC OF THE PROCESSOR SHARING QUEUE VIA EXCURSION THEORY***

$10^{00} - 10^{30}$ JOSE BLANCHET, ***MONTE CARLO METHODS FOR STOCHASTIC NETWORKS***

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

$11^{15} - 11^{45}$ MICHEL MANDJES, ***BIRTHDAY SURPRISES***

$11^{45} - 12^{15}$ MARTIJN PISTORIUS, ***ON GERBER-SHIU FUNCTIONS AND OPTIMAL DIVIDEND DISTRIBUTION FOR A LEVY RISK PROCESS IN THE PRESENCE OF A PENALTY FUNCTION***

$12^{15} - 12^{45}$ IRMINA CZARNA, ***RUIN PROBABILITY WITH PARISIAN DELAY FOR A SPECTRALLY NEGATIVE LÉVY RISK PROCESS***

$13^{00} - 14^{00}$ Lunch

14^{00} **EXCURSION TO NATIONAL PARK OF WIELKOPOLSKA**

18^{00} **BARBECUE**