Stochastic Analysis Day
Loughborough University
Department of Mathematical sciences

Monday 9 May 2005
East Midlands Stochastic Analysis Seminar
sponsored by the London Mathematical Society

Organisers: Z. Brzezniak (Hull), K. D. Elworthy (Warwick),
X.-M. Li (Nottingham-Trent), H.Z. Zhao (Loughborough)

Venue: W190 David Davies Building

11:30 Salah Mohammed (Carbondale), *The weak Euler scheme for stochastic delay equations*

12:30 Lunch

2:00 Alexander Veretennikov (Leeds), *On semi-weak approximations of SDEs*

3:00 Coffee/Tea

3:45 Erika Hausenblas (Salzburg), *SPDEs driven by Poisson random measures*

5:00 Marc Yor (Paris VI), *On the representation of some subordinations as inverse local times of diffusions*

For more up to date information, please contact Huaizhong Zhao (H.Zhao@lboro.ac.uk, Tel. 01509-222876).