



COHORT EVENT SCHEDULE – MONDAY 21st OCTOBER 2019

**ROOM 402, CDT HUB, 4th FLOOR, FLOOR CENTRAL LIBRARY
BUILDING**

TIME	SPEAKER	TALK TITLE
12.15 – 12.50	Refreshments / Lunch	
12.55 – 13.00	Tom Cass	Welcome
13.00 – 13.30	Greg Pavliotis	Multiagent systems, mean field limits for interacting diffusions and applications
13.30 – 14.00	Mauricio Barahona	TBC
14.00 – 14.30	Eyal Neumann	On branching random walks, spatial epidemics and their SPDE scaling limits
14.30 – 15.00	Johannes Muhle-Karbe	Equilibrium asset prices and Backward Stochastic Differential Equations
15.00 – 15.30	Coffee break	
15.30 – 16.00	Philipp Thomas	Stochastic Methods for Single-Cell Analysis
16.00 – 16.30	Pietro Siorpaes	Robust pricing and hedging
16.30 – 17.00	Martin Rasmussen	Three reasons why additive noise does not destroy a pitchfork bifurcation