

# PRESENTATION SCHEDULE

## Tuesday –February 2

Time	Presenter	Title
17:00 – 17:40	K. Alishahi	Prediction in the absence randomness!
17:50 – 18:30	E. Salavati	Portfolio Selection Under Ambiguity
18:40 – 18:50	Break	
18:50 – 19:30	H. Arian	The Uncertain Shape of Grey Swans
19:40 – 20:20	J. Nolan	Generalized Multivariate Stable Scale Mixtures of Extreme Value Laws
20:30 – 20:40	Break	
20:40 – 21:00	M. Ghani	A Dynamical Systems Approach to Singular Stochastic Delay Differential Equations
21:10 – 21:30	K. Khorshidian	Some Practical Notes on the Semi-Markov Modelling of Queueing Systems

## Wednesday - February 3

Time	Presenter	Title
17:00 – 17:40	A. Parvardeh	TBA
17:50 – 18:30	A. Khezeli	Invariant Circle-Packing
18:40 – 18:50	Break	
18:50 – 19:30	R. Davis	Modeling of Time Series Using Random Forests: Theoretical Developments
19:40 – 20:20	Y. Xiao	Some Recent Results on Multivariate Gaussian Random Fields
20:30 – 20:40	Break	
20:40–21:00	Karimi	Commodity Price Modeling by Optimal Storage Time
21:10 – 21:50	B. Zanganeh	The Recent Developments in Stochastic Evolution Equations with Monotone Nonlinearity

## Thursday - February 4

Time	Presenter	Title
17:00 – 17:40	S. Rezakhah	Multi Scale Invariant Fields: Estimation and Prediction
17:50 – 18:30	A. R. Soltani	Moving Average Representation for Spatial First Order Autoregressive Processes: Time Domain Approach
18:40 – 18:50	Break	
18:50 – 19:30	M. Pourahmadi	Stationary Subspace Analysis & Brain-Computer Interface
19:40 – 20:20	M. Zarepour	On invariance properties of Poisson random measures
20:30 – 20:40	Break	
20:40–21:00	S. Zahri	Structural Model for Credit Default Swap Pricing Under Levy Processes
21:10 – 21:30	F. Nasirzadeh	Range-anisotropic super elliptical log Gaussian Cox processes