

PROGRAM

November 5, Thursday morning

- 9:00 Opening by Peter P. Pálffy, Director of Rényi Institute of Mathematics
9:15 M. Csörgő: Random walk and Brownian local times in Wiener sheets. A tribute to my almost surely most visited 75 years young best friends, Endre Csáki and Pál Révész
10:10 P. Deheuvels: The spacings ratio empirical process

COFFEE BREAK

- 11:15 A. Földes: Random walk on the comb
11:50 Y. Hu: Random walks in random environments on trees

November 5, Thursday afternoon

- 14:30 T. Szabados: Self-intersection local time of planar Brownian motion based on a strong approximation by random walks
15:05 Gy. Pap: Asymptotic behavior of CLS estimators of offspring means for multi-type branching processes
15:40 I. Fazekas: Limit theorems for the domain of geometric partial attraction of semistable laws

COFFEE BREAK

- 16:45 I. Csiszár: Closures of exponential families and generalized MLE
17:20 Gy. Terdik: A quasi-asymptotic behaviour of the bispectrum and the bico-variances

November 6, Friday morning

- 9:00 K. Grill: Runs of heads and tails
9:35 Z. Shi: Extreme values in a branching random walk

COFFEE BREAK

- 10:40 J. Rosen: A stochastic calculus proof of the CLT for the L^2 modulus of continuity of Brownian local time
11:15 M. Marcus: A CLT for the L^2 norm of increments of the local times of random walks as time goes to infinity, with applications to polymers

November 6, Friday afternoon

- 14:00 P. Salminen: On subexponentiality of the Lévy measure of the diffusion inverse local time; with applications to penalizations
14:35 M. Yor: Processes increasing in the convex order and their associated martingales
15:10 P. Berthet: Some generalizations of the Hungarian strong invariance principles in the abstract empirical process setting, with applications

COFFEE BREAK

- 16:15 W. Wertz: Fractal models in biology
16:50 P. Auer: The exploration/exploitation dilemma in Markov decision problems

18:00 **Conference reception**

November 7, Saturday morning

- 9:00 N. Kusolitsch: Why the Theorem of Scheffé should be rather called a theorem of Riesz
9:35 T. Móri: A random model of publication activity

COFFEE BREAK

- 10:40 J. Fritz: Hydrodynamics and random walks in random medium
11:15 B. Tóth: Diffusive limit for self-repelling Brownian polymers in $d \geq 3$

November 7, Saturday afternoon

- 14:00 E. Gombay: Testing for changes in the covariance structure of linear processes
14:35 H. Gonchigdanzan: Asymptotic results for the product of partial sums

COFFEE BREAK

- 15:40 P. Major: Sharp estimates on Gaussian polynomials
16:15 L. Györfi: St. Petersburg portfolio games