PROBABILITY SYMPOSIUM

Venue : G 23

MAY 11, 2009

11.30-12.05 R.Vasudeva
Sub-Gaussian Distributions : Properties and applications

12.05-12.40 A.Krishnamoorthy
Queues and Inventory with transfer of customers and inventory

12.40-13.15 Suresh Kumar
Risk-sensitive control problems in portfolio optimization

15.45-16.20 Abhay Bhatt
Linear filtering with Ornstein-Uhlenbeck process as noise

16.25-17.00 Manjunath Krishnapur
About extreme eigenvalue statistics in Coulomb gases in the line

---

MAY 12, 2009

14.20-15.00 CONTRIBUTED TALKS

MAY 13, 2009

11.30-12.05 M.K.Ghosh
A nonlinear filtering approach to credit risk model

12.05-12.40 P.Sundar
Stochastic Navier-Stokes equations with fractional Brownian motion noise

12.40-13.15 S.Ravi
On sums and products of random variables in the Max domain of attraction of the Weibull law