Paul Erdős Research Center for Mathematical Sciences

RANDOM WALKS
Workshop and Summer School

13 – 24 July 1998
Budapest, Hungary

PROGRAM

MONDAY, 13 JULY

9:30 – 9:50:	O p e n i n g
9:50 – 10:40:	**David GRIFFEATH:** Deterministic and Random Threshold Growth
10:40 – 11:10:	C o f f e e
11:10 – 12:00:	**Janko GRAVNER:** Asymptotics of Critical Threshold Growth
12:00 – 12:50:	**Paul DEHEUVELS:** Functional Limit Laws, I.
12:50 – 15:00:	L u n c h b r e a k
15:00 – 15:50:	**Jeff STEIF:** Mixing Properties of the Generalized T, T^{-1}–Process
15:50 – 16:20:	T e a
16:20 – 17:10:	**Uwe EINMAHL:** Strange Cluster Sets for the General Law of the Iterated Logarithm
17:10 – 18:00:	**Gyula PAP:** Speed of Convergence of Isotropic Random Walks

TUESDAY, 14 JULY

9:00 – 9:50: **Paul DEHEUVELS:**
Functional Limit Laws, II.

9:50 – 10:40: **Paul DEHEUVELS:**
Functional Limit Laws, III.

10:40 – 11:10: C o f f e e

11:10 – 12:00: **David GRIFFEATH:**
Reverse Shapes, and an Application to First Passage Percolation

12:00 – 12:50: **Janko GRAVNER:**
Internal Diffusion Limited Aggregation and the Stefan Problem

12:50 – 15:00: L u n c h b r e a k

15:00 – 15:50: **Davar KHOSHNEVISAN:**
Results on Multiparameter Random Walks

15:50 – 16:20: T e a

16:20 – 17:10: **Sri Gopal MOHANTY:**
Combinatorial Aspects of Random Walk and Applications

17:10 – 18:00: **David GRABINER:**
Brownian Motion in a Weyl Chamber, Non-Colliding Particles, and Random Matrices

WEDNESDAY, 15 JULY

9:00 – 9:50: **James D. KUELBS:**
Large Deviation Probabilities and Dominating Points for Open Convex Sets, I.

9:50 – 10:40: **James D. KUELBS:**
Large Deviation Probabilities and Dominating Points for Open Convex Sets, II.

10:40 – 11:10: C o f f e e

11:10 – 12:00: **Yuval PERES:**
Random Walks and Random Graphs, I.

12:00 – 12:50: **Yuval PERES:**
Random Walks and Random Graphs. II.

12:50 – 14:00: L u n c h

14:00 – . . . : D i s c u s s i o n / E x c u r s i o n / S w i m m i n g p o o l / e t c.

THURSDAY, 16 JULY

9:00 – 9:50:	**Pál RÉVÉSZ:** Critical Branching Wiener Process, I.
9:50 – 10:40:	**Pál RÉVÉSZ:** Critical Branching Wiener Process, II.
10:40 – 11:10:	C o f f e e
11:10 – 12:00:	**James D. KUELBS:** Large Deviation Probabilities and Dominating Points for Open Convex Sets, III.
12:00 – 12:50:	**James D. KUELBS:** Large Deviation Probabilities and Dominating Points for Open Convex Sets, IV.
12:50 – 15:00:	L u n c h b r e a k
15:00 – 15:50:	**Wilhelm SCHLAG:** Smoothness of Projections, Bernoulli Convolutions and the Dimension of Exceptions
15:50 – 16:20:	T e a
16:20 – 17:10:	**Bálint VIRÁG:** Speed of Random Walks and Geometry in Trees
17:10 – 18:00:	**Elchanan MOSSEL:** Unpredictable Paths and Random Walks on Percolation Cluster in $2+\varepsilon$ Dimensions

FRIDAY, 17 JULY

9:00 – 9:50:	**Yuval PERES:** Random Walks and Random Graphs, III.
9:50 – 10:40:	**Yuval PERES:** Random Walks and Random Graphs, IV.
10:40 – 11:10:	C o f f e e
11:10 – 12:00:	**Pál RÉVÉSZ:** Critical Branching Wiener Process, III.
12:00 – 12:50:	**Antónia FÖLDES:** Additive Functionals and Asymptotic Independence
12:50 – 15:00:	L u n c h b r e a k
15:00 – 15:50:	**Endre CSÁKI:** Excursions of Two-Dimensional Random Walks
15:50 – 16:20:	T e a
16:20 – 17:10:	**Zhan SHI:** The Most Visited Point of Simple Random Walk
17:10 – 18:00:	**Yueyun HU:** The Most Visted Site in Random Environment

MONDAY, 20 JULY

9:00 – 9:50: **Burgess DAVIS:**
Reinforced Random Walks and Perturbed Brownian Motions, I.

9:50 – 10:40: **Burgess DAVIS:**
Reinforced Random Walks and Perturbed Brownian Motions, II.

10:40 – 11:10: C o f f e e

11:10 – 12:00: **Bálint TÓTH:**
Self-Interacting Random Motions, I.

12:00 – 12:50: **Bálint TÓTH:**
Self-Interacting Random Motions, II.

12:50 – 15:00: L u n c h b r e a k

15:00 – 15:50: **Ofer ZEITOUNI:**
Recent Results for One Dimensional Random Walk in Random Environment

15:50 – 16:20: T e a

16:20 – 17:10: **Nina GANTERT:**
Large Deviations for Random Walk in Random Environment

17:10 – 18:00: **Kostya BOROVKOV:**
On Large Deviations Probabilities for Random Walks with Heavy Tails

TUESDAY, 21 JULY

9:00 – 9:50: **Greg LAWLER:**
Geometric and Fractal Properties of Brownian Motion and Random Walk, I.

9:50 – 10:40: **Greg LAWLER:**
Geometric and Fractal Properties of Brownian Motion and Random Walk, II.

10:40 – 11:10: C o f f e e

11:10 – 12:00: **Burgess DAVIS:**
Reinforced Random Walks and Perturbed Brownian Motions, III.

12:00 – 12:50: **Burgess DAVIS:**
Reinforced Random Walks and Perturbed Brownian Motions, IV.

12:50 – 15:00: L u n c h b r e a k

15:00 – 15:50: **Michael PERMAN:**
Perurbed Brownian Motions

15:50 – 16:20: T e a

16:20 – 17:10: **Bálint TÓTH:**
Self-Interacting Random Motions, III.

17:10 – 18:00: **David STEINSALTZ:**
Zeno's Walk and Iterated Function Systems

WEDNESDAY, 22 JULY

9:00 – 9:50: **Marc YOR:**
Brownian Windings: Exact and Asymptotic Results, with Applications, I.

9:50 – 10:40: **Marc YOR:**
Brownian Windings: Exact and Asymptotic Results, with Applications, II.

10:40 – 11:10: C o f f e e

11:10 – 12:00: **Greg LAWLER:**
Geometric and Fractal Properties of Brownian Motion and Random Walk, III.

12:00 – 12:50: **Greg LAWLER:**
Geometric and Fractal Properties of Brownian Motion and Random Walk, IV.

12:50 – 14:00: L u n c h

14:00 – . . . : D i s c u s s i o n / E x c u r s i o n / S w i m m i n g p o o l / e t c.

THURSDAY, 23 JULY

9:00 – 9:50: **Richard C. BRADLEY:**
Strong Mixing Conditions: Structure and Central Limit Theory, I.

9:50 – 10:40: **Richard C. BRADLEY:**
Strong Mixing Conditions: Structure and Central Limit Theory, II.

10:40 – 11:10: C o f f e e

11:10 – 12:00: **Marc YOR:**
Brownian Windings: Exact and Asymptotic Results,
with Applications, III.

12:00 – 12:50: **József FRITZ:**
An Introduction to Financial Calculus

12:50 – 15:00: L u n c h b r e a k

15:00 – 15:50: **Miklós CSÖRGŐ:**
Random Walking Around Financial Mathematics, I.

15:50 – 16:20: T e a

16:20 – 17:10: **Wolfgang KÖNIG:**
Moment Asymptotics for the Continuous Anderson Model

17:10 – 18:00: **Markus ORASCH:**
Asymptotic Confidence Bands for the Generalized Lorenz Curve

FRIDAY, 24 JULY

9:00 – 9:50: **Miklós CSÖRGŐ:**
Random Walking Around Financial Mathematics, II.

9:50 – 10:40: **Miklós CSÖRGŐ:**
Random Walking Around Financial Mathematics, III.

10:40 – 11:10: C o f f e e

11:10 – 12:00: **Richard C. BRADLEY:**
Strong Mixing Conditions: Structure and Central Limit Theory, III.

12:00 – 12:50: **Richard C. BRADLEY:**
Strong Mixing Conditions: Structure and Central Limit Theory, IV.

12:50 – 13:00: C l o s i n g

12:50 – 14:00: L u n c h