

Conferences, seminars, visitors 2007

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February 11-17: Mini-Workshop: *Lévy Processes and Related Topics*, Oberwolfach.

Lecture:

Loss rates for Lévy processes with two reflecting barriers: representation and asymptotics.

February 18-24: *Recent Developments in Financial and Insurance Mathematics and the Interplay with the Industry*, Oberwolfach. Co-organizer.

March 1-2: *D-CAF Meeting*, Sandbjerg, Denmark.

March 20–21: University of Bath. Lecture:

RESTART: tail probabilities for a computer reliability problem.

March 22–23: University of Sheffield and Applied Probability Office, Sheffield. Lecture:

RESTART: tail probabilities for a computer reliability problem.

April 19: *Wireless Network Performance Evaluation*, Aalborg University. One-day course
Advanced topics in simulation.

April 23-27: Uppsala University. Panel member for research evaluation.

April 30 - May 4: Rare Event Simulation, INRIA, Sophia-Antipolis, Nice. Invited speaker:

Simulation of finite horizon ruin probabilities with heavy tails

<http://colloque.unice.fr/index.php>

May 27 - June 1: *Conference on Stochastic Networks and Related Topics*, Bedlewo, Poland. Invited speaker.

<http://www.math.uni.wroc.pl/bedlewo>.

August 9–21: Applied Probability Trust and Australian National University, Canberra.

August 17–18: *Recent Advances in Finance and Applied Statistics*, Canberra University.

Invited lecturer:

Rare event simulation with heavy tails

August 13–17: *5th International Conference on Lévy processes: Theory and Applications*, Copenhagen Invited speaker. **Participation cancelled**

<http://www.math.ku.dk.conf/levy2007/levy.html>

August 30 - September 1: *Probability and Statistics in Science and Technology*. ISI 2007 Satellite Meeting, Porto. Session organizer: *Simulation*. Own lecture:

Rare event simulation: an overview

paginas.fe.up.pt/bsconf07/

September 25: Department of Computer Science, Aarhus University. Joint lecture with Lester Lipsky:

A probabilistic study of the RESTART scheme for failure recovery

October 17–19: *Queueing Theory without Limits*. EURANDOM, Eindhoven. Keynote speaker:

Some applications of phase-type distributions to transient problems

www.eurandom.tue.nl/workshops/2007/YEQT1/main.htm

November 11-14: *Numerical Methods for Structured Markov Chains*. Schloss Dagstuhl, Germany. **Participation cancelled**

<http://www.dagstuhl.de/07461>

November 17: EURANDOM Scientific Council Meeting, Eindhoven. **Participation cancelled**

Visitors

Tomasz Rolski, Wroclaw University, March 4–10.

Lester Lipsky, Storrs, Connecticut, September 17–27.

Filip Lindskog, KTH Stockholm, September 19–21.

Jørn Sass, ÖadW, Vienna, December 13–14.