

Conferences, seminars, visitors 2000

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March 10–11: Fakultät für Informatik, Technische Universität München

March 13.3: Conference on retrial queues, Vrije Universiteit, Amsterdam. Invited lecture:

Algorithms for waiting times in many-server queues.

March 14: Eurandom, Eindhoven (organized jointly with the Netherlands Society for Statistics and Operations Research). Lecturer at a

Condensed course on stochastic simulation with a view towards finance.

Match 16: Tilburg University.

Sensitivity analysis with insurance applications.

April 27: MaPhySto meeting, Copenhagen

May 9: Department of Operations Research, Aarhus University.

Large deviations, stratification and the Laplace method, with applications to finance.

May 23–30: Israel. Invited by the Technion as the annual Pinhas Naor lecturer. Talk to be delivered at the meeting of the Israeli OR Society in Eilat:

Buffer overflow probabilities for queues: large deviations, martingales and fast simulation.

June 5–9: Finnish Summer School on Probability and Statistics, Lahti. Lectures on

Markov additive processes with queueing applications.

June 21: Preliminary reserved for a one-day applied probability workshop in Lund.

Aug 21–25: IINTAS Conference, Novosibirsk. **Participation cancelled.**

Aug 30–September 1: T.N. Thiele Symposium on Stochastics in Finance and Insurance. Invited lecture:

The adjustment coefficient in some life insurance problems.

October 4–8: Wroclaw University (TEMPUS exchange). Lectures:

Variance reduction in option pricing by simulation

Rare events simulation in the presence of boundaries

October 13–18: Science Institute, Reykjavik: Fyrsta Islenska Likindafrædiradstefnan, October 17. Invited lecture:

Rare events simulation in the presence of boundaries

October 24: Laboratory of Insurance Mathematics, University of Copenhagen. Lecture:

Rare events simulation in the presence of boundaries

October 27: Jakob Møller's PhD defence in Lund. Opponent Tomasz Rolski, Wroclaw.

November 3: Opponent at Aarhus University at Hanspeter Schmidli's defence for the degree of dr. scient.

November 16–18: Symposium in honour of Ole E. Barndorff-Nielsen, Aarhus. Invited lecture:

On exponential twisting in simulation

November 27–December 1: Monte Carlo and Quasi Monte Carlo Methods, Hong Kong. Invited lecture:

Rare events simulation in the presence of boundaries

Visitors

Mogens Bladt, Mexico City: January 9–11

Natasha Markovich, Moscow: February 5–19

Hermann Thorisson, Reykjavik: May 3

Martin Severin, München: June 13–19

Jan Rosinski, Kentucky: June 14–28

Chia-Li Wang, Hualien, Taiwan: June 19–28

Offer Kella & David Perry, Israel: September 22–24.

Zbigniew Michna, Wroclaw: September 25 – October 1

Florin Avram, Edinburgh: December 9–13

Miguel Usabel, Madrid: December 9–13