

# Conferences, seminars, visitors 2001

## Conferences, seminars

**January 2–8:** National University of Mexico

**January 20–31:** Stanford University. Lecture Jan 25:  
*Some applications of large deviations to insurance risk.*

**February 12 – March 12:** Visiting professor at University of Rome 'La Sapienza'.  
Minicourse: *Markov additive processes and some applications.*  
Lecture March 1: *Some comparison results in insurance risk and queueing.*

**March 9:** University of Rome 'Tor Vegata'. Lecture:  
*Rare events simulation for heavy-tailed distributions.*

**May 8–9:** Danish Society of Theoretical Statistics, Aalborg. Forum lecture:  
*Extreme value theory for queues and regenerative processes*

**May 24–28:** Heriott–Watt University, Edinburgh. Lecture:  
*Martingale calculation of queueing probabilities*

**May 31:** Department of Operations Research, Aarhus University: *Simulation of Lévy processes: a tutorial*

**June 12–14.** Applied Stochastic Models and Data Analysis, Compiègne, France. Opening lecture:  
*Some applications of large deviations to insurance risk*

**July 9–13:** 27th Conference on Stochastic Processes and Their Applications, Cambridge. Invited speaker:  
*Some applications of large deviations to insurance risk*

**August 13-19:** Madeira (European Meeting of Statisticians). Invited lecture:  
*Large deviations and exponential tilting in rare events simulation*

**Oct 29-Nov 2** The Mathematics of Stochastic Networks. EURANDOM, Eindhoven. Keynote lecture:  
*Some martingale calculations in queueing theory*

**Dec 18:** Ecole Nationale Supérieure, Paris. Lecture:  
*Some stochastic ordering problems in queueing and insurance risk*

**Dec 19:** Univ. Pierre et Marie Curie, Paris (European Doctorate defence for Matthias Winkel).

**Dec 20–21:** University of Copenhagen.

## Visitors

**Peter Glynn**, Stanford: September 17-30. *Visit cancelled.*

**Fabio Spizzichino**, Rome: September 27 – October 4. *Visit cancelled.*

**Mogens Bladt**, Mexico City: October 20 – October 25

**Masakiyo Miyazawa**, Tokyo: November 14–29.