

Conferences, seminars, visitors 2008

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January 21-30: Columbia University.

March 9-11: Applied Probability Trust, Sheffield.

March 16-22: *The Mathematics and Statistics of Quantitative Risk management*. Oberwolfach, Germany.

March 26-27: *Seminar in Honour of Peter Jagers*. Chalmers University of Technology, Göteborg. Invited speaker:
Failure recovery probabilities in computing and data transmission

April 9: University of Copenhagen (censor).

April 25-26: *Monte Carlo Methods. Theory and Applications*, Brown University. Invited speaker:
Importance sampling for failure probabilities in computing and data transmission
www.dam.brown.edu/people/hhult/montecarlo/

June 6: Benjamin Falkeborg's MSc defence, University of Copenhagen.

June 13: *Risk Modelling in Insurance and Finance*. Workshop in honour of Jan Grandell's 65 year birthday, KTH, Stockholm. Invited lecturer.

June 26-30: Columbia University. Invited lecturer at *Applied Probability Day* (in honour of Chris Heyde) June 28:
Limit theorems for failure recovery probabilities in checkpointing and parallel computing

July 14-18: *Efficient Monte Carlo: From Variance Reduction to Combinatorial Optimization*. Conference on the occasion of R.Y. Rubinstein's 70th birthday, Sandbjerg, Denmark. Chair of Organizing Committee.
www.thiele.au.dk/Rubinstein/

August 27-29: *Journées MAS 2008*, Rennes, France.
<http://mas2008.univ-rennes1.fr/index.php>

September 4-7: *5th Conference on Actuarial Science and Finance on Samos*. Scientific Committee and Session Organizer: *Risk and Control*.
www.actuar.aegean.gr/samos2008

September 10-13: *III Cycle Romand de Statistique*, Ovronnaz, Switzerland. Lecturer.
<http://statwww.epfl.ch/teaching/3eCycleRomand/>

September 24–26: *7th International Workshop on Rare Event Simulation*, Rennes, France. Scientific committee.

<http://resim.irisa.fr>

Contributed talk:

Bisection ideas in end-point conditioned Markov process simulation.

October 17: Lund University, Sweden. Lecture:

Limit theorems for failure recovery probabilities

December 5: Leonardo Rojas Nandayapa's PhD defence in Aarhus.

December 8-10: *Winter Simulation Conference*, Miami.