# Conference Program

Austrian Stochastics Days, 05 September 2025, JKU Linz

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| **08.30 – 09.00** | Registration | |
| **09.00 – 09.10** (HS 2) | Opening | |
| **09.10 – 10.00** (HS 2)<br>**Plenary Talk 1** | **Julia Eisenberg** (TU Vienna)<br>*Reforming Public Pensions: Probabilistic perspectives* | |
| **10.00 – 10.30** | Coffee Break | |
| **10.30 – 10.35** | Go to Science Park 2 (S2) | |
| **10.35 – 12.40** (S2)<br>**Parallel Sessions** | **Stochastic Modelling** (S2 054)<br><br>Chair: Amira Meddah<br><br>**Michael Aichinger** (uni software plus)<br>**Christian Laudagé** (RPTU Kaiserslautern)<br>**Agnes Mallinger** (JKU Linz)<br>**Fabio Colpo** (TU Wien)<br>**Levi Haunschmid-Sibitz** (KTH Stockholm) | **Stochastic Simulation and Numerical Approximation** (S2 Z74)<br><br>Chair: Verena Schwarz<br><br>**Larisa Yaroslavtseva** (University of Graz)<br>**Julian Hofstadler** (University of Bath)<br>**Devika Khurana** (JKU Linz)<br>**Mathias Sonnleitner** (JKU Linz)<br>**Nino Lauber** (University of Vienna) |
| **12.40 – 14.00** | Lunch break (self-organized) | |
| **14.00 – 14.50** (HS 2)<br>**Plenary Talk 2** | **Ecaterina Sava-Huss** (University of Innsbruck)<br>*Abelian sandpiles and random walks* | |
| **14.50 – 15.00** | Announcement & Conference picture | |
| **15.00 – 15.30** | Coffee Break | |
| **15.30 – 15.35** | Go to Science Park 2 (S2) | |
| **15.35 – 17.15** (S2)<br>**Parallel Sessions** | **Structured and Geometric Methods in Probability** (S2 054)<br><br>Chair: Mathias Sonnleitner<br><br>**Simon Pauli** (JKU Linz)<br>**Ulrik T. Hansen** (University of Innsbruck)<br>**Gudmund Pammer** (TU Graz)<br>**Martin Kroll** (Universität Bayreuth) | **Many Facets of Stochastics** (S2 Z74)<br><br>Chair: Christian Laudagé<br><br>**Tijana Levajkovic** (TU Wien)<br>**Robin Kaiser** (University of Innsbruck)<br>**Attila Lovas** (Hun-Ren A.R. Institute)<br>**Alexander Steinicke** (University of Leoben) |

# Parallel Sessions

(including talk titles)

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| Parallel Session 1<br>**Stochastic Modelling** | **Michael Aichinger** (uni software plus): *From Models and Methods – A Practitioner's View on Financial Mathematics*<br>**Christian Laudagé** (RPTU Kaiserslautern): *When risk defies order: The nonexistence of monetary risk measures under fractional stochastic dominance*<br>**Agnes Mallinger** (JKU Linz): *American option pricing using generalised stochastic hybrid systems*<br>**Fabio Colpo** (TU Wien): *Optimal Dividends for an Ornstein-Uhlenbeck surplus*<br>**Levi Haunschmid-Sibitz** (KTH Stockholm): *Classification of extremal stationary measures for multi-class ASEP and stochastic six vertex model* |
| Parallel Session 2<br>**Stochastic Simulation and Numerical Approximation** | **Larisa Yaroslavtseva** (University of Graz): *On optimal strong approximation of SDEs with H¨older continuous drift coefficient*<br>**Julian Hofstadler** (University of Bath): *Almost sure convergence rates of adaptive increasingly rare Markov chain Monte Carlo*<br>**Devika Khurana** (JKU Linz): *Exact simulation of the first-passage time of SDEs to time-dependent thresholds*<br>**Mathias Sonnleitner** (JKU Linz): *Gumbel fluctuations for Hausdorff approximation by random inscribed polytopes*<br>**Nino Lauber** (University of Vienna): *Stochastic Simulations of Chemical Reaction Systems Using Rule-Based Graph Models* |
| Parallel Session 3<br>**Structured and Geometric Methods in Probability** | **Simon Pauli** (JKU Linz): *Efficient Construction, Estimation, and Summaries of Ranked Unlabelled Trees using Markov Chains*<br>**Ulrik T. Hansen** (University of Innsbruck): *One Theorem, 16 Couplings*<br>**Gudmund Pammer** (TU Graz): *On the Geometry of Causal Transport*<br>**Martin Kroll** (Universität Bayreuth): *Asymptotic equivalence of non-parametric regression on spherical t-designs and Gaussian white noise* |
| Parallel Session 4<br>**Many Facets of Stochastics** | **Tijana Levajkovic** (TU Wien): *Stochastic parabolic equations with singular potentials*<br>**Robin Kaiser** (University of Innsbruck): *Maximal Displacement of Supercritical Branching Random Walks on Free Products of Finite Groups*<br>**Attila Lovas** (Hun-Ren A.R. Institute): *Transition of α-mixing in Random Iterations*<br>**Alexander Steinicke** (University of Leoben): *Worst-Case Optimal Investment in Incomplete Markets* |