Bernoulli Society
for Mathematical Statistics
and Probability

Ole E. Barndorff-Nielsen Memorial Conference
May 29-31, 2024

Aarhus University
Department of Mathematics

<u>Local organizers</u>
Steen Thorbjørnsen (steenth@math.au.dk) and Mikkel Bennedsen (mbennedsen@econ.au.dk)

<u>Practical information</u>
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Presentations take place in Auditorium F, building 1534 – see map here:
https://www.au.dk/om/organisation/find-au/bygningskort?b=1534

Lunches take place in the canteen in the Mathematics Department building 1534 at the bottom floor, – see map here:
https://www.au.dk/om/organisation/find-au/bygningskort?b=1534

Conference dinner at Restaurant Mefisto
Volden 20, 8000 Aarhus C
https://www.mefisto.dk

WEDNESDAY, MAY 6

08.30-09.00	Registration and coffee	
09.00-09.05	Welcome: Mark Podolskij, Steen Thorbjørnsen, and Head of Department Jacob Schach Møller	Auditorium F
09.05-09.15	Opening remarks: Bente Barndorff-Nielsen	Auditorium F
09.15-10.55	Session I – Chair: Mark Podolskij	Auditorium F
09.15-10.05	• **Keynote 1: Michael Sørensen,** "Ole E. Barndorff-Nielsen: Work on statistical inference, sand, wind and hyperbolic distributions"	
10.05-10.30	• **Elisa Nicolato,** "Multivariate Modeling via Matrix Subordination"	
10.30-10.55	• **Steen Thorbjørnsen**, "On Ole's contributions to free probability"	
10.55-11.25	Coffee break	
11.25-12.40	Session II – Chair: Steen Thorbjørnsen	Auditorium F
11.25-11.50	• **Jan Rosinski**, "Extensions of the Ito-Nisio theorem and its applications"	
11.50-12.15	• **Claudia Strauch**, "Towards data-driven stochastic control: Learning diffusion dynamics and optimal strategies"	
12.15-12.40	• **Andreas Basse-O'Connor,** "High-Dimensional Central Limit Theorems: Quantitative Bounds for Dependent Data"	
12.40-13.45	Lunch	Mathematics canteen
13.45-15.00	Session III – Chair: Almut Veraart	
13.45-14.35	• **Keynote 2: Heather Battey**, "O. E. Barndorff-Nielsen's approximate conditional inference"	
14.35-15.00	• **Jose Manuel Corcuera Valverde**, "Path-dependent Kyle equilibrium models"	
15.00-15.30	Coffee break	
15.30-16.20	Session IV – Chair: Mikkel Bennedsen	Auditorium F
15.30-15.55	• **Wilfrid Kendall,** "Wandering around a fibrous network when all the paths look very much alike"	
15.55-16.20	• **Valentine Genon-Catalot,** "Parametric inference for ergodic McKean-Vlasov stochastic differential equations"	
16.20-18.00	Poster session + wine and snacks	

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THURSDAY, MAY 30

08.30-09.00	Coffee	
09.00-10.40	Session I – Chair: Orimar Sauri	Auditorium F
09.00-09.50	• Keynote 3: **Neil Shephard** "Ole Eiler Barndorff-Nielsen's contributions to Financial Economet-rics"	
09.50-10.15	• **Viktor Todorov,** "Changes in the Span of Systematic Risk Exposures"	
10.15-10.40	• **Carsten Chong,** "The fine structure of volatility dynamics"	
10.40-11.10	Coffee break	
11.10-12.25	Session II – Chair: Fred Espen Benth	Auditorium F
11.10-11.35	• **Jean Jacod,** "High-frequency observations: robust inference based on signs"	
11.35-12.00	• **Claudia Klüppelberg,** "Max-linear Graphical Models: Statistics and Algorithms"	
12.00-12.25	• **Robert Stelzer,** "Time-varying Lévy-driven state space models, locally stationary approxi-mations and asymptotic normality"	
12.25-13.30	Lunch	Mathematics canteen
13.30-15.10	Session III – Chair: Fabrice Baudoin	Auditorium F
13.30-13.55	• **Jean Bertoin**, "Reinforced Galton-Watson processes: Malthusian exponents"	
13.55-14.20	• **Peter Hansen**, "Convolution-t Distributions"	
14.20-14.45	• **Mikko Pakkanen**, "Unifying incidence and prevalence under a time-varying general branching process"	
14.45-15.10	• **Giulia Di Nunno**, "On Sandwiched Stochastic Volatility models"	
15.10-15.40	Coffee break	
15.40-16.55	Session IV – Chair: Almut Veraart	Auditorium F
15.40-16.05	• **Carlo Sgarra**, "The optimal portfolio problem for a Hilbert-space-valued Barndorff-Nielsen and Shephard Model"	
16.05-16.30	• **Alessandra Luati**, "On the optimality of score-driven models"	
16.30-16.55	• **Alexander Lindner**, "Quasi-infinitely divisible distributions"	
19.00-??.??	**Conference dinner (Restaurant Mefisto)**	

FRIDAY, MAY 31

08.30-09.00	Coffee	
09.00-10.40	Session I – Chair: Mikkel Bennedsen	Auditorium F
09.00-09.50 **09.50-10.15** **10.15-10.40**	• **Keynote 4: Almut Veraart,** "Ole E. Barndorff-Nielsen's contributions to Ambit Stochastics" • **Orimar Sauri,** "Estimating non-linear functionals of trawl functions" • **Thomas Mikosch,** "Extreme value theory for heavy-tailed time series"	
10.40-11.10	Coffee break	
11.10-12.50	Session II – Chair: Steen Thorbjørnsen	Auditorium F
11.10-11.35 **11.35-12.00** **12.00-12.25** **12.25-12.50**	• **Björn Birnir,** "Lagrangian Turbulence, the Richardson Cascade and Bagnold's Distribution" • **Ulises Marquez,** "Local Limit Theorems for Energy Fluxes of Infinite Divisible Random Fields" • **Mikkel Bennedsen,** "Modelling the main velocity component in a turbulent boundary layer" • **Fred Espen Benth,** "Ole and stochastic modelling of price risk in energy and commodity markets"	
12.50-12.55	Closing remarks: Mark Podolskij and Steen Thorbjørnsen	
12.55-14.00	Lunch and goodbyes	Mathematics canteen