1st Joint Meeting Brazil-France in Mathematics

IMPA, Rio de Janeiro, July 15 – 19, 2019

24 – Stochastic Analysis and Applications - Room 232

Time	Monday, 15	Tuesday, 16	Friday, 19
14:30 - 15:10	**14:30 - 15:20** **Fracesco Russo** (ENSTA ParisTech) *McKean stochastic differential equations and nonconservative PDEs*	**Ciprian Tudor** (Lille) *Behavior of Hermite and related processes with respect to the Hurst parameter*	**Wladimir Neves** (UFRJ) *Homogenization of Liouville Equations beyond stationary ergodic setting*
15:10 - 15:50		**Paulo Ruffino** (UNICAMP) *An averaging principle in homogeneous spaces*	**Jean Colombeau** (Institut Fourier) *Solving the conflict between differentiation and nonlinear operations*
15:50 - 16:30		**Alexandre Richard** (CNRS) *Penalisation techniques for one-dimensional reflected rough differential equations*	**Alberto Ohashi** (UFPB) *Existence of densities for stochastic evolution equations driven by fractional Brownian motion*
16:30 - 16:45		Coffee	
16:45 - 17:25		**Christian Olivera** (UNICAMP) *Regularization by noise in some PDEs*	**Andre de Oliveira Gomes** (IMECC) *Variational formulas for functionals of the Fractional Brownian Motion and applications to Large Deviations Principles*
17:25 - 18:05		**Clement Erignoux** (Università Degli Studi di Roma 3) *Free boundary problem for a non-ergodic facilitated exclusion process*	
18:05 - 18:45		**Pedro Catuogno** (UNICAMP) *An Itô-Ventzel formula for Holder paths and some applications*	