



UiO : **Department of Mathematics**  
University of Oslo

# STORM Workshop 2022

University of Oslo

September 5 - 8



**STORM – Stochastics for Time-Space Risk Models**

Funded by the Research Council of Norway, project no. 274410, and the University of Oslo

## Foreword

Thank you for your interest in the STORM Workshop of 2022! This workshop features invited and contributed talks given by leading specialists in the field of stochastic analysis, probability theory, stochastic control and numerical analysis for stochastics. Applications to economics and epidemiology will also be featured as area of use of the time-space random fields discussed.

The event is held in Oslo and lasts four days, September 5–8, 2022. The talks are given in Oslo (with one exception) but streamed worldwide via Zoom, with a link provided to registered participants.

We are pleased to welcome you to the beautiful city of Oslo. In this booklet we outline the practical information you need to make the best of your visit.

## Organizing committee

- Giulia Di Nunno
- Jasmina Đorđević
- Salvador Ortiz-Latorre
- Andreas Petersson
- Anton Yurchenko-Tytarenko

## Essential information

### Venue

The workshop takes place in "Abels utsikt", room 1259 at the 12th floor of Niels Henrik Abels Hus. This is the home of the Department of Mathematics at University of Oslo, located at the main campus Blindern, north of the city center of Oslo. The address is Moltke Moes vei 35. Maps and instructions on how to get there are included on pages 6-8.

### Lunch

A light lunch will be served in "Abels utsikt" every day of the workshop, with options for both vegetarians and omnivores. There are also a number of cafés and restaurants on campus. If you have not done so already, please inform us of any dietary restrictions by sending an e-mail to [andreep@math.uio.no](mailto:andreep@math.uio.no).

### Internet and computer access

Wireless access to internet is available throughout the building via "eduroam", with login credentials from your home university. If you do not have access to eduroam, please contact [andreep@math.uio.no](mailto:andreep@math.uio.no).

### Other information

All major shops and restaurants in Oslo accepts international debit/credit cards. A very small number of shops only accept Visa cards (in addition to cash), but you are unlikely to encounter these. Some shops and restaurants do not accept cash, which is usually clearly marked. The bigger shops in Oslo are closed on Sundays, but restaurants and most shops in the central station are open.

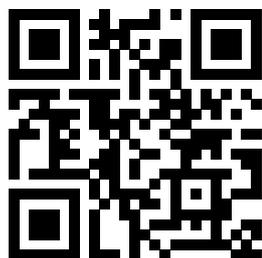
You may want to visit the Oslo Visitor Centre in Østbanehallen, right next to the central station, with address Jernbanetorget 1. Nearby, there is also a pharmacy open 24 hours of the day, every day of the week (Vitusapotek, Jernbanetorget 4B). For more information on what Oslo has to offer, see [www.visitoslo.com/en/](http://www.visitoslo.com/en/).

## Program

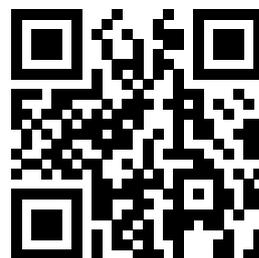
We are pleased to welcome 16 international speakers from diverse areas within the field of stochastics, in addition to a number of contributed talks. The room opens at 09.15 on Monday, September 5. No on-site registration is necessary. The first talk of the workshop starts at 9.30.

Please send your presentation as a single pdf or powerpoint file to **antony@math.uio.no**. You can also bring a usb stick at the morning of the day of your presentation.

An up-to-date schedule and a book of abstracts are available online. For quick access, use the QR codes below.



Workshop schedule



Book of abstracts

## Key-note speakers

- José Manuel Corcuera (*University of Barcelona*)
- Paolo di Tella (*TU Dresden*)
- Roxana Dumitrescu (*King's College London*)
- Fabian Harang (*BI Oslo*)
- Saul Jacka (*University of Warwick*)
- Sigrid Källblad Nordin (*KTH Royal Institute of Technology*)
- ~~Kristin Kirchner~~ (*TU Delft*) *Cancelled due to illness.*
- Yuliya Mishura (*Taras Shevchenko National University of Kyiv*)
- Bernt Øksendal (*University of Oslo*)
- Étienne Pardoux (*Aix-Marseille University*)
- Andreas Prohl (*University of Tübingen*)
- Frank Proske (*University of Oslo*)
- Lluís Quer-Sardanyons (*The Autonomous University of Barcelona*)
- Emanuela Rosazza Gianin (*University of Milano-Bicocca*)
- Carlo Sgarra (*Polytechnic University of Milan*)
- Nenad Šuvak (*Josip Juraj Strossmayer University of Osijek*)

# Getting to the workshop

## Transportation in Oslo

The public transportation network in Oslo includes trams, the metro and a bus network and is run by a single operator, "Ruter". All of Oslo is included in "Zone 1", with a single ticket costing 39 NOK. With such a ticket you can travel as much as you want for 60 minutes. There is also the option to buy a 24-hour ticket or a 7-days ticket. The easiest way to buy a ticket is using the Ruter app (search for "Ruter" on Apple App Store or Google Play). We advise you to download it already now and add your credit/debit card credentials, in order to see that everything is working. You can also plan your trips with this app. Note that you can **not** buy tickets onboard the metro and trams. You can, however, buy physical tickets at the kiosks "Narvesen", "7-eleven", "Deli De Luca" and "Mix", the Oslo Visitor centre at the Oslo Central Station and Ruter's customer service centre. See [www.ruter.no/en/](http://www.ruter.no/en/) for more information.

There is also the option to rent a bike for up to 60 minutes for the same price as a single metro ticket. This is done using the Oslo city bike app (search for "Oslo bysykkel" on Apple App Store or Google Play). You pay using your credit/debit card and you do not need a Norwegian address or phone number. See [www.oslobysykel.no/en/](http://www.oslobysykel.no/en/) for more information. It is good to know that unlike many other countries, biking on the sidewalk is legal in Norway, but pay attention to pedestrians.

## From the airport to your hotel

All speakers who need a hotel have been assigned rooms either at Scandic Oslo City, Scandic Byporten or Comfort Hotel Karl Johan. These hotels are located in the city centre, less than 400 meters from the central station.

The fastest way from the main airport (Oslo Airport OSL) to the central station is the airport express train "Flytoget". You can buy tickets online at [www.flytoget.no/en/](http://www.flytoget.no/en/), in their app (search for "Flytoget" on Apple App Store or Google Play) or by tapping your credit/debit card at the barrier (in the airport) or the card reader (at the central station). Get off at the stop "Oslo central". The trains leave every 10-20 minutes for most of the day and the trip takes 22 minutes.

If you are arriving at the smaller Torp airport (Torp Sandefjord Airport TRF) we recommend the shuttle service "Torpekspressen" from the airport to "Oslo Bussterminal" (main bus station) in the city centre. A trip takes approximately 1 hour and 30 minutes. See their website at [www.torpekspressen.no/en/](http://www.torpekspressen.no/en/) for more information. We recommend that you buy a ticket online.

## From your hotel to the venue

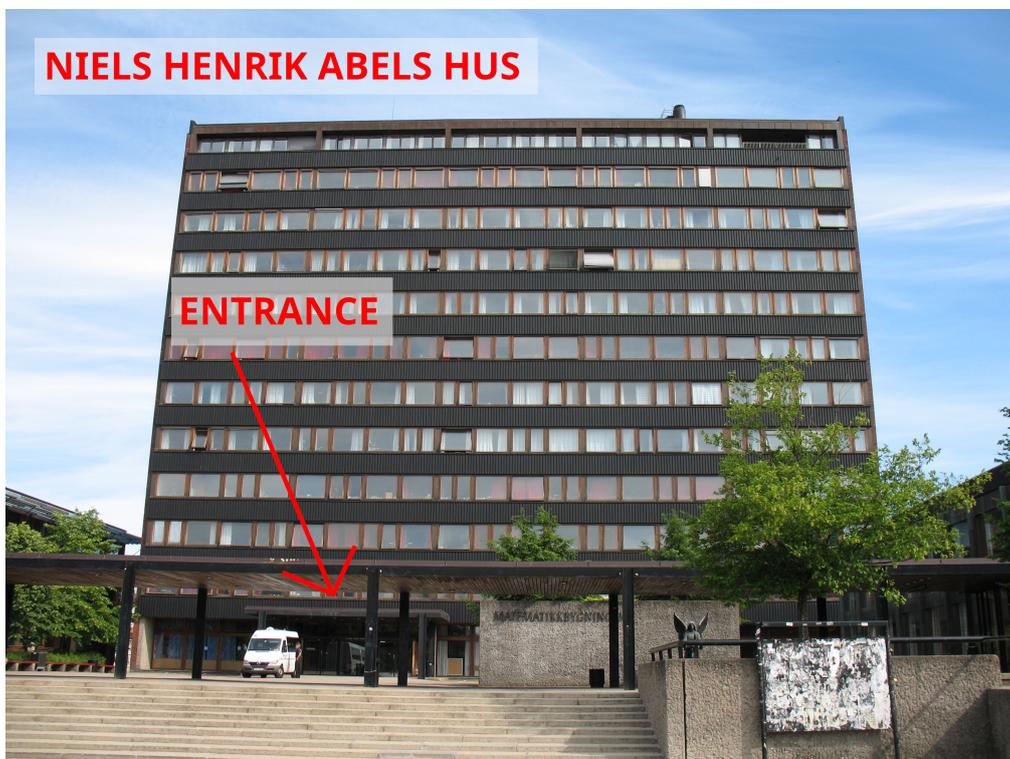
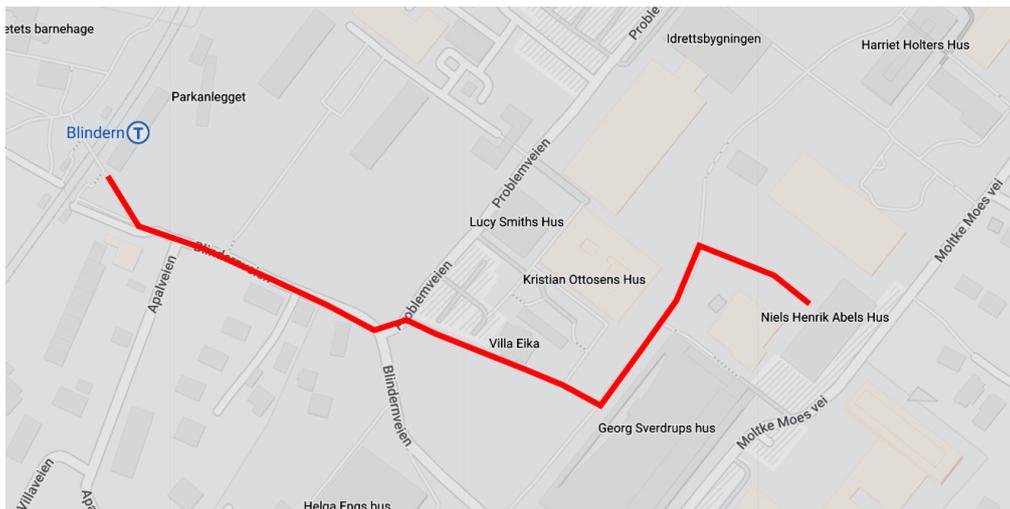
The easiest way to get from your hotel to the venue at Niels Henrik Abels Hus is to walk to the metro station "Jernbanetorget" just next to the central station, and then travel to the metro station "Blindern". You can take lines "4 Vestli via Majorstuen", "5 Ringen via Majorstuen" and "5 Sognsvann", the trip takes 8 minutes. From there you can walk (about 7 minutes) to Niels Henrik Abels Hus.

It is also possible to walk (about 50-60 minutes) or bike (20 minutes) to the venue.



## At the venue

When you enter Niels Henrik Abels hus, there are elevators located on the right hand side. Take these to the 12th floor and then go to room 1259, "Abels utsikt". The building is open from 07.00 to 18.00 and the doors on the 12th floor are open from 08.00 to 16.00.





## Refunds

The following applies to invited speakers coming from abroad. Once the workshop has started, you will be supplied with a form to fill in for claiming reimbursement of your travel costs. For this we need (in addition to your travel details) your address, your passport number and your bank account number (including your BIC-address/SWIFT-code and IBAN account number). The process is quickly completed if you have these on hand. Then send copies of your flight tickets and any other receipts for transportation to and from the workshop to **andreep@math.uio.no**.