

# Second Italian Meeting on Probability and Mathematical Statistics

June 17th - 20th, 2019,  
Hotel Lloyd's Baia, Vietri sul Mare (SA), Italy

## Plenary talks

On Regularized Estimation for Stochastic Differential Equations

*Stefano Maria Iacus, University of Milano*

Bootstrap percolation and kinetically constrained particle systems: critical time scales

*Fabio Martinelli, University of Roma Tre*

Intrinsic volumes of convex bodies and cones: concentration, limit theorems and sparse recovery

*Giovanni Peccati, Luxembourg University*

A brief personal history of stochastic partial differential equations

*Lorenzo Zambotti, Sorbonne Université*

Sessions deal with a wide range of theoretical and applied topics in Probability and Mathematical Statistics, including the following:

Advanced control problems, stochastic simulation and estimates for diffusions, Analysis in Wiener spaces, Approximate Bayesian Computation, Backward stochastic differential equations and their applications, Bayesian modelling, Chemical reaction networks, Conditional expectations and Bayesian nonparametric problems, Dependence modeling, Diffusions, Enlargement of filtrations and financial applications, Finitely additive probabilities and some of their applications, First-passage times, Fractional stochastic models, Information geometry, Insurance and market dynamics, Interacting random walks in statistical mechanics, KPZ and new universality, Methods for stochastic filtering and optimal control of processes with jumps, Optimal control of random systems, Optimal transport methods for empirical processes and Bayesian stability, Phase transition and particle systems, Probabilistic algorithms and games on networks, Probabilistic models in non-equilibrium statistical mechanics and applications, Probability and non-local operators, Quantum probability and applications, Random dynamical systems and related problems, Random interfaces and universality, Reliability, stochastic dependence and differential games, Spunti didattici e formativi di probabilità e statistica per le scuole secondarie, Stein-Malliavin method for Gaussian approximation, Stochastic analysis, Stochastic control and optimal stopping with applications, Stochastic differential equations, Stochastic fluid dynamics, Stochastic games and their applications, Stochastic geometry and growth-fragmentation equations, Stochastic geometry, Stochastic Langevin equations, Stochastic methods in neuroscience, Stochastic models for complex systems: non-Markovian dynamics and limit theorems, Stochastic models for opinion dynamics, Stochastic processes and applications in finance and to statistical mechanics, Stochastic processes with interaction: random environment and particle systems, Stochastic quantization, Invariant measures and mean-field limits, Stochastic systems with interaction, Theoretical aspects of probability and applications.

## Scientific Committee

Claudia Ceci, Università di Chieti-Pescara  
Paolo Dai Pra, Università di Padova  
Antonio Di Crescenzo, Università di Salerno  
Franco Fagnola, Politecnico di Milano  
Franco Flandoli, Scuola Normale Superiore di Pisa  
Antonio Lijoi, Università Bocconi, Milano  
Andrea Pascucci, Università di Bologna  
Franco Pellerer, Politecnico di Torino  
Laura Sacerdote, Università di Torino

## Supporting Institutions

Dipartimento di Matematica e Applicazioni, Università degli Studi di Napoli Federico II  
Dipartimento di Matematica, Università degli Studi di Salerno  
Dipartimento di Scienze Matematiche, Politecnico di Torino  
Dipartimento di Matematica, Politecnico di Milano  
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Gruppo Nazionale per il Calcolo Scientifico - INdAM  
Piano Nazionale Lauree Scientifiche - PLS  
MIUR - PRIN 2017, project "Stochastic Models for Complex Systems"

## Local Organizing Committee

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Fabio Travaglino, Università di Salerno

## Cooperating Institutions

Associazione di volontariato PrismaCampania  
Comune di Salerno  
Comune di Vietri sul Mare  
Ente Provinciale per il Turismo - Salerno

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