

# Recent Developments in Probability Theory and Stochastic Processes

## Rome, September 23, 2016

A conference in honor of ENZO ORSINGHER on the  
occasion of his 70th birthday



## Program

09:45 Opening

10:00 [Aimé Lachal](#) (University of Lyon/ Institute Camille Jordan CNRS)

Some distributions on pseudo-Brownian motion and pseudo-random walk

10:25 [Fabio Spizzichino](#) ("Sapienza" University of Rome)

Special classes of exchangeable occupancy models. Related transformations and related closure properties

10:50 [Marina Santacroce](#) (Turin Polytechnic)

Forward backward semimartingale systems for utility maximization

11:15 Coffee break

11:35 [Nikolai Leonenko](#) (Cardiff University)

Fractional Poisson fields and martingales

- 12:00 [Laura Sacerdote](#) (University of Turin)  
Generalized nonlinear Yule models
- 12:25 [Stefano Iacus](#) (University of Milan)  
On statistical analysis of the telegraph process and related processes
- 12:50 Lunch break
- 15:00 [Antonio Di Crescenzo](#) (University of Salerno)  
Recent advances on the telegraph process
- 15:25 [Mirko D'Ovidio](#) ("Sapienza" University of Rome)  
Delayed diffusions on random Koch domains
- 15:50 [Elvira Di Nardo](#) (University of Turin)  
Symbolic calculus in probability and mathematical statistics
- 16:15 Coffee break
- 16:35 [Federico Polito](#) (University of Turin)  
The space-fractional Poisson process and extensions
- 17:00 Personal recollections from Enzo's colleagues and closing

Program and abstracts [here](#)

## Registration

The registration to the conference is free. For organizational reasons, it is necessary to fill the following form <https://goo.gl/forms/to32OkonVRpT0PGi2>

## Venue

Aula 2 (Ex Facoltà di Scienze Statistiche, ground floor), Department of Statistical Sciences, "Sapienza" University of Rome, P.le Aldo Moro, 5 - 00185, Rome, Italy (Building 2 in the [map](#)).

## Organizing committee

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