



## A path through probability in honour of F. Thomas Bruss

### September 10-11 2015

- Day 1 :
  - 09h30 - 09h40: Conference Opening and surprise presentation
  - 09h40 - 11h00 : Session 1, Chair: Yvik Swan
    - \* Freddy Delbaen (ETH Zürich)  
*Measurability questions in problems of optimal stopping*
    - \* Mitsushi Tamaki (Aichi University)  
*Urn sampling distributions giving alternate correspondences between two optimal stopping problems*
  - 11h00 - 11h20 : Coffee Break
  - 11h20 - 12h40 : Session 2, Chair: Thomas Verdebout
    - \* Michael Steele (University of Pennsylvania)  
*Optimal sequential selection: recent progress and open problems*
    - \* Ludger Rüschendorf (Albert-Ludwigs-Universität Freiburg)  
*Approximative solutions of optimal stopping and selection problems*
  - 12h40 - 14h10 : Lunch
  - 14h10 - 15h30 : Session 3, Chair: Siegfried Hörmann
    - \* Richard Weber (University of Cambridge)  
*My favourite obsessions*
    - \* Uwe Einmahl (Vrije Universiteit Brussel)  
*Strassen type LIL results for partial sum processes in Euclidean space*
  - 15h30 - 16h00 : Coffee Break

- 16h00 - 17h20 : Session 4, Chair: Christophe Ley
  - \* Alex Gnedin (Queen Mary University of London)  
*Random permutations and queues*
  - \* Davy Paindaveine (Université libre de Bruxelles)  
*Testing uniformity on high-dimensional spheres*
- 17h20 - 19h00: Drink at R42 to end the first day
- 20h00 - : Conference Dinner at *La Quincaillerie*

• Day 2 :

- 09h30 - 10h50 : Session 5, Chair: Davy Paindaveine
  - \* Marc Hallin (Université libre de Bruxelles)  
*Ranks, signs, and measure transportation*
  - \* Yvik Swan (Université de Liège)  
*About Robbins' problem of optimal stopping*
- 10h50 - 11h10 : Coffee Break
- 11h10 - 12h30 : Session 6, Chair: Guy Louchard
  - \* Chris Rogers (University of Cambridge)  
*Bermudan options by simulation*
  - \* Rudolf Gruebel (Leibniz Universität Hannover)  
*Combinatorial Markov Chains*
- 12h30 - 14h10 : Lunch at *Pick Wick*
- 14h10 - 15h15 : Round table on the future of probability research  
Discussant: F. Thomas BRUSS  
The round table will include the following invited participants:
  - \* Katsunori Ano (Shibaura Institute of Technology)
  - \* Giovanni Peccati (University of Luxembourg)
  - \* Johan Segers (Université Catholique de Louvain)
  - \* Krzysztof Szajowski (Wroclaw University of Technology)
  - \* Jef Teugels (Katholieke Universiteit Leuven)
- 15h30 Closing