

# XVI Escola Brasileira de Probabilidade

Recife, Pernambuco, de 05/08 até 11/08.

Time	Sun, 05	Mon, 06	Tue, 07	Wed, 08	Thu, 09	Fri, 10	Sat, 11	
9:00-10:00		MC2	MC2	MC2	MC1	MC1	MC1	
10:00-10:30		Coffee Break						
10:30-11:30		MC3	MC3	MC3	MC5	MC5	MC5	
11:30-12:30		MC4	MC4	MC4	MC4	MC4		
12:30-14:30		Lunch						
14:30-15:00		B. Lima	C. Dorea	Free	A. de Masi	R. Fontes		
15:00-15:30								
15:30-16:00		S. Talk	S. Talk		S. Talk	S. Talk		
16:00-16:30		S. Talk	S. Talk		S. Talk	S. Talk		
16:30-17:00	Registration	Coffee Break			Coffee Break			
17:00-17:30		S. Talk	R. Schinazi		H. Matzinger	S. Talk		
17:30-18:00		S. Talk				S. Talk		
18:00-18:30		Posters 1	Posters 2		S. Talk	S. Communications		
18:30-19:00				Local EBP				
19:00-19:30				Meeting				

## Mini-course

MC1 - Peter Gacs, Boston University

Title: Reliable computation with cellular automata

MC2 - Lawrence Gray, University of Minnesota

Title: "Understanding the essential ingredients Gacs' fault tolerant CA"

MC3 - Wilfrid Kendall, Warwick University

Title: Random lines and networks

MC4 - Davar Khoshnevisan, The University of Utah

Title: Stochastic partial differential equations and intermittence

MC5 - Gunter Schuetz, Juelich Forschungszentrums

Title: Fluctuation theorems for stochastic interacting particle systems

## Speakers

Chang Dorea, UnB

Title: Applications of Mallows Distance: Similarity Tests and Donsker's Theorem

Luiz Renato Fontes, USP

Title: Scaling limit of radial coalescing families of paths

Bernardo Nunes Borges de Lima, UFMG

Title: Frozen Percolation

Anna De Masi, Universita de L'Aquila

Title: Current reservoirs in the simple exclusion process

Rinaldo Schinazi, University of Colorado

Title: Bacterial persistence: a winning strategy?

Heinrich Matzinger, Math Department - Georgia Institute of Technology

Title: Convergence of the empirical distribution

### Short talks

06/08 15:30-16:00 Andre Gustavo Campos Pereira, UFRN

Title: The Elitist Non-Homogeneous Genetic Algorithm

06/08 16:00-16:30 Evelina Shamarova, Universidade do Porto

Title: Forward-Backward SDEs driven by Levy processes and Option Pricing in Levy markets

06/08 17:00-17:30 Fabio Zucca, Politecnico di Milano

Title: Can frogs survive locally?

06/08 17:30-18:00 Jesus E. Garcia, IMECC - UNICAMP

Title: Model selection for multivariate Markov chains

07/08 15:30-16:00 Marcelo Richard Hilario, UFMG

Title: Cylinders' Percolation

07/08 16:00-16:30 Marcelo Sobottka, UFSC

Title: A model for all bacterial genomes

09/08 15:30-16:00 Tertuliano Franco, UFBA

Title: LLN for a particle system with blow-up in finite time

09/08 16:00-16:30 Lucas Moreira, UnB

Title: Stochastically Perturbed Processes

09/08 18:00-18:30 Veronica Andrea Gonzalez-Lopez, IMECC-Unicamp

Title: Markovian Model Selection for Contaminated Stochastic Processes

10/08 15:30-16:00 Roger William Camara Silva, UFMG

Title: Percolation of words on  $Z^d$  with long range connections

10/08 16:00-16:30 Glauco Valle da Silva Coelho, UFRJ

Title: Convergence to the Brownian Web for a generalization of the drainage network model

10/08 17:00-17:30 Yuri Suhov, University of Cambridge

Title: Variations of the Mermin–Wagner theorem for 2D quantum systems

10/08 17:30-18:00 Cristian Favio Coletti, CMCC - UFABC

Title: Long Range percolation on the d-dimensional integer lattice

## Short Communications

10/08 18:00-18:10 Matheus Dorival Leonardo Bombonato Menes, Instituto de Ciências Matemáticas e de Computação

Title: Discrete Version of the Constant Elasticity of Variance Model

10/08 18:10-18:20 Lise Ponselet, Université Catholique de Louvain

Title: Probabilistic cellular automata with erosion

10/08 18:20-18:30 Manuel Alejandro Gonzalez Navarrete, IME-USP

Title: Fluctuations study for type-dependent stochastic spin models

## Poster 1, Monday, 06

Adriana Neumann de Oliveira, UFRGS

Title: Large deviations for the exclusion process with slow bond

Alex Rodrigo dos Santos Sousa, UNICAMP

Title: Application of nonparametric techniques to predict concentrations of constituents of a substance via the Beer-Lambert Law

Aline Duarte de Oliveira, IME-USP

Title: Graph of interactions between neurons based on spike train data

Alupoai Alexie, BUCHAREST ACADEMY OF ECONOMIC STUDIES

Title: ANALYSIS OF BUSINESS CYCLES CONVERGENCE IN A SWITCHING REGIME VIEW

Anamaria Sandica, BUCHAREST ACADEMY OF ECONOMIC STUDIES

Title: Improving credit risk models: a Bayesian Approach

Anatoli Iambartsev, USP

Title: On equilibrium distribution of a reversible growth model

Andres Arias Rodriguez, IME-USP

Title: Sample size for the estimation of context tree models through simulations

Ary Vasconcelos Medino, UnB

Title: Generalized Langevin equation driven by Levy processes

Biviana Marcela Suarez Sierra, CIMAT

Title: Blowup probability of Global Positive Solutions of a Semi-Linear SPDE

Bruno Monte de Castro, USP

Title: A model selection criterion for the segmentation of symbolic sequences

Caio Teodoro de Magalhaes Alves, UFMG

Title: Block Percolation

Carlos Alexandre Gomes da Silva, UFRN

Title: Random Walk Problems

Cira Etheowalda Guevara Otiniano, UnB

Title: Identifiability and estimation of a finite mixture of GEV distributions

Daniel Ungaretti Borges, UFMG  
Title: Frozen Percolation on the Binary Tree

Diogo de Carvalho Bezerra, UFPE  
Title: Statistical Equilibrium Models in Economics

Douglas Rodrigues Pinto, USP  
Title: Study of stochastic processes arising from the solution of the Langevin equation

Erika Alejandra Rada Mora, IME- USP  
Title: The overlapping function of words generated by  $\beta$ -mixing random variables

Fabio Julio da Silva Valentim, UFES  
Title: Hydrodynamic limit for fast diffusion equation

Fabio Prates Machado, USP  
Title: The cone percolation on  $T_d$

Felipe Silva de Lima, UFPE  
Title: Rubik's Cube modeled probabilistically Poster

Geraldine Goes Bosco, USP  
Title: Markovian short-term behavior in the elevated plus-maze

Lina Dornelas Thomas, IME-USP  
Title: Building complex networks through classical and Bayesian statistics - a comparison

Gregorio Saravia Atuncar, UFMG  
Title: Some Considerations about the Edgeworth Expansion

Guilherme Ost de Aguiar, IME-USP  
Title: Graph of interactions between neurons based on spike train data

Lillian Rossi Rasteiro, UFABC  
Title: (Non-)Monotonicity in Random Sequential Adsorption with One Parameter of Cooperation

J.C.S. de Miranda, USP  
Title: Estimation of the covariance measure of multidimensional point processes

## **Poster 2, Tuesday, 07**

Joana Barbabela Barbosa, UFMG  
Title: Solvency Lines using Risk Measures

Jonckheere Matthieu, Conicet  
Title: Tagged and immortal particle of Fleming-Viot dynamics

Karina Yuriko Yaginuma, IME - USP  
Title: Stochastic modeling of spikes trains of a population of neurons

Luciene Pinheiro Lopes, IFET-GO

Title: Weighted Correlation Tests in Mallows Distance for Stable Laws and Distributions in Domain of Attraction of Frechet Families

Magno Alves de Oliveira, IFB

Title: Donsker's theorem for stable Levy motion

Maria Eulalia Vares, UFRJ

Title: First passage percolation and escape strategies

Miguel Abadi, IME-USP

Title: Characterization of potential well spectrum in renewal processes

Murilo Coutinho Silva, UnB

Title: Stable and Generalized-t Distributions and Applications

Nancy Lopes Garcia, UNICAMP

Title: Kalikow-type decomposition for multicolor infinite range particle systems

Pablo Martin Rodriguez, ICMC - USP

Title: A spatial stochastic model for rumor transmission

Patrick Wohrle Guimaraes, UFMT/FE-IF

Title: Income distribution via the Gompertz model-Pareto for the state of Mato Grosso

Rafael Grisi, UFABC

Title: Current symmetries for particle systems with several conservation laws

Rafael Rigao Souza, UFRS

Title: Continuous time mean field games

Rafael Rosales Mitrowsky, USP, Ribeirao Preto

Title: Detecting the differential expression of genes

Rebeca Cardim Falcao, UFPE

Title: Statistical model of impact fragmentation

Renato Gava, IME - USP

Title: The K-process on a tree as a scaling limit of the GREM-like trap model

Rodrigo Botelho Ribeiro, UFMG

Title: Percolation and Random Graphs

Rodrigo Lambert, IME-USP

Title: Cutting off overlaps on the strings

Simone Vasconcelos, UnB

Title: Diffusive-ballistic transition in random polymers with drifts and repulsive long-range interactions

Teobaldo Ricardo Cuya Guizado, Departamento de Quimica, PUC-Rio

Title: Unusual water densities around biological porphyrins

Thomas Logan Ritchie, UFABC

Title: (Non-)Monotonicity in Random Sequential Adsorption with One Parameter of Cooperation

Vanderlei da Costa Bueno, USP

Title: Marked Point Signature Processes and Applications in Reliability Theory

Alupoaiei Alexie, BUCHAREST ACADEMY OF ECONOMIC STUDIES

Title: The Analysis of Exchange Rate Dependence in CEE Countries

Anamaria Sandica, BUCHAREST ACADEMY OF ECONOMIC STUDIES

Title: AMERICAN PUT OPTIONS: A COMPARISON OF NEW METHODS AND APPROACHES

Iesus Diniz, UFRN

Title: Random Walk Problems

Freddy Hernandez, UFF

Title: Hydrodynamic limit for fast diffusion equation (mesmo trab de Fabio Valentim)