

Intertwining between Probability, Analysis and Statistical Physics Mini Courses

(05 Aug 2024–08 Aug 2024)

Organizing Committee

Co-chairs

Michael Choi
National University of Singapore

Pierre Patie
Cornell University

Laurent Miclo
Toulouse School of Economics and CNRS



Venue

IMS Auditorium
Institute for Mathematical Sciences
3 Prince George's Park Singapore 118402

For more information:

<https://ims.nus.edu.sg/events/intertwining-between-probability-analysis-and-statistical-physics/>

Mini courses

05–08 August 2024

Monday, 05 Aug 2024		
Time	Title	Speaker
0900–0930	Registration	
0930–1030	<i>Distinguished Visitor Lecture Series</i> An Introduction to Intertwining via Strong Stationary Duality <i>Lecture 1: First Examples and Basic Setup</i>	Persi Diaconis <i>Stanford University, USA</i>
1030–1100	<i>Coffee Break</i>	
1100–1200	Duality of Markov Processes: a Lie Algebraic Approach <i>Lecture 1: Introduction and basic ideas</i>	Cristian Giardinà <i>Università degli Studi di Modena e Reggio Emilia, Italy</i>
1200–1400	<i>Lunch Break</i>	
1400–1500	On Set-Valued Intertwining Duality for Diffusion Processes(Part I)	Laurent Miclo <i>Toulouse School of Economics and CNRS, France</i>
Tuesday, 06 Aug 2024		
Time	Title	Speaker
0915–0930	Registration	
0930–1030	<i>Distinguished Visitor Lecture Series</i> An Introduction to Intertwining via Strong Stationary Duality <i>Lecture 2: Duality and Intertwining</i>	Persi Diaconis <i>Stanford University, USA</i>
1030–1100	<i>Coffee Break</i>	
1100–1200	Duality of Markov Processes: a Lie Algebraic Approach <i>Lecture 2: The $su(1,1)$ Heisenberg spin chain</i>	Cristian Giardinà <i>Università degli Studi di Modena e Reggio Emilia, Italy</i>
1200–1400	<i>Group Photo & Lunch Reception at IMS</i>	
1400–1500	On Set-Valued Intertwining Duality for Diffusion Processes(Part II)	Laurent Miclo <i>Toulouse School of Economics and CNRS, France</i>

Wednesday, 07 Aug 2024		
Time	Title	Speaker
0915–0930	Registration	
0930–1030	<i>Distinguished Visitor Lecture Series</i> An Introduction to Intertwining via Strong Stationary Duality <i>Lecture 3: Applications of Duality</i>	Persi Diaconis <i>Stanford University, USA</i>
1030–1100	<i>Coffee Break</i>	
1100–1200	Duality of Markov Processes: a Lie Algebraic Approach <i>Lecture 3: Absorbing duality and propagation of mixtures</i>	Cristian Giardina <i>Università degli Studi di Modena e Reggio Emilia, Italy</i>
1200–1400	<i>Lunch Break</i>	
1400–1500	On Set-Valued Intertwining Duality for Diffusion Processes(Part III)	Laurent Miclo <i>Toulouse School of Economics and CNRS, France</i>
1500–1700	<i>Coffee Break</i>	
1700–2000	<u>Group Excursion (for Speakers and by invitations only)</u> 1-way transfer provided Gardens By the Bay Dinner at Hortus	
Thursday, 08 Aug 2024		
Time	Title	Speaker
0915–0930	Registration	
0930–1030	<i>Distinguished Visitor Lecture Series</i> An Introduction to Intertwining via Strong Stationary Duality <i>Lecture 4: Developments and Open Problems</i>	Persi Diaconis <i>Stanford University, USA</i>
1030–1100	<i>Coffee Break</i>	
1100–1200	Duality of Markov Processes: a Lie Algebraic Approach <i>Lecture 4: The integrable $su(1,1)$ Heisenberg spin chain</i>	Cristian Giardina <i>Università degli Studi di Modena e Reggio Emilia, Italy</i>
1200–1400	<i>Lunch Break</i>	
1400–1500	On Set-Valued Intertwining Duality for Diffusion Processes(Part IV)	Laurent Miclo <i>Toulouse School of Economics and CNRS, France</i>

This schedule is accurate as of 31 Jul 2024 and is subjected to changes.