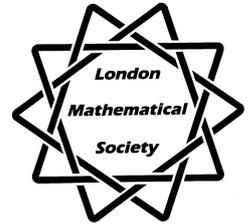


**EPSRC**

**TOPICS ON STOCHASTIC PROCESSES**



**LMS/EPSRC Short Course**

**Department of Mathematics, University of Wales Swansea  
29 May-4 June 2005**

**Organiser: Professor Niels Jacob**

For some years we have observed in many applications of stochastic processes a shift from models based on diffusions to models based on jump processes. This is partly due to a deeper understanding we now have of jump processes, and two of the lecture series on this course will address this theory. D. Stroock will discuss Markov processes from Ito's point of view (stochastic integration, stochastic differential equations) and W. Hoh will emphasise a more analytic approach by discussing generators. Both approaches are complementary but in many applications one still relies on diffusion models, and the lecture of J. Norris will treat recent progress in modelling coagulation problems – a hot topic in current research in probability theory.

The Course Lecturers are:

D.W. Stroock (MIT)

*Markov Processes from K. Ito's Perspective*

W. Hoh (Bielefeld)

*Pseudo-Differential Operators and Markov Processes*

J. Norris (Cambridge)

*Smoluchowski Coagulation*

For more information contact Niels Jacob ([n.jacob@swansea.ac.uk](mailto:n.jacob@swansea.ac.uk))

The registration fee is £100. The accommodation costs for all UK-based research students are covered by EPSRC. Participants must pay their own travel costs. EPSRC-supported students can expect that their registration fees and travel costs will be met by their departments from the EPSRC Doctoral Training Account. Postdocs and non-UK students will be required to pay their own subsistence costs.

Application forms may be obtained from **Isabelle Robinson, Administrative Officer, London Mathematical Society, De Morgan House, 57-58 Russell Square, London WC1B 4HS** (email: [robinson@lms.ac.uk](mailto:robinson@lms.ac.uk), fax: 020 7291 9978) or from the LMS website: [www.lms.ac.uk/activities/research\\_meet\\_com/short\\_course/24\\_poster.html](http://www.lms.ac.uk/activities/research_meet_com/short_course/24_poster.html)

Numbers will be limited and those interested are advised to make an early application. The closing date for applications is **Friday 8 April 2005**. Completed forms should be returned to the Administrative Officer by email, fax or post (details above). All applicants will be contacted by the London Mathematical Society approximately one week after this deadline; we will not be able to give information about individual applications before then. Please do not send any money until we ask.