



MCM 2021

16.8 – 20.8.2021

Program Overview

Monday, 16.08

Note that all times are UTC+2. Page numbers in brackets refer to the program booklet.

	Zoom 1	Zoom 2	Zoom 3	Zoom 4	Zoom 5	Zoom 6
	11:15 Conference Opening					
	Plenary Talks					
11:30 – 12:30	Z. Botev (p.18)					

	Zoom 1	Zoom 2	Zoom 3	Zoom 4	Zoom 5	Zoom 6
		Special Session Stein's method: Alternatives to MC	Special Session Numerics for SDEs with boundary issues (part A)	Special Session Stochastic Computation and Complexity (part A)		
13:30				A. Jentzen (p.66)		
14:00		Q. Liu (p.23)	F. Bernal (p.44)	S. Dereich (p.66)		
14:30		A. Duncan (p.23)	M. Tretyakov (p.44)	D. Salimova (p.67)		
15:30		Z. Sun (p.23)	A. Lejay (p.45)	M. Eisenmann (p.67)		
16:00		T. Matsubara (p.24)	S. Herrmann (p.45)	T. Kruse (p.68)		
16:30			M. Mascagni (p.46)	E. Gobet (p.68)		
	Plenary Talks					
17:30 – 18:30	L. Mackey (p.18)					
	18:30 Announcement of MCM 23	Special Session Stein's method: Postprocessing of MC				Special Session Quasi Monte Carlo Software (part A)
19:00		M. Riabiz (p.24)				S. Kucherenko (p.109)
19:30		O. Teymur (p.25)				O. Osisiogu (p.110)
20:00		M. Fisher (p.26)				C. Chimisov (p.110)
20:30		J. Gorham (p.26)				P. T. Roy (p.111)

Tuesday, 17.08

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	Zoom 1	Zoom 2	Zoom 3	Zoom 4	Zoom 5	Zoom 6
		Special Session Non-reversible Markov Chain/ Process MC (part A)	Special Session Numerics for SDEs with boundary issues (part B)	Special Session Stochastic Computation and Complexity (part B)		Contributed Talks on Numerics for SPDEs
09:00		K. Kamatani (p.27)		S. Heinrich (p.69)		A. Stein (p.115)
09:30		J. Bierkens (p.28)	J.A. Acebrón (p.47)	T. Bochacik (p.69)		G. dos Reis (p.116)
10:00		P. Monmarché (p.28)	M. Giles (p.47)	D. Krieg (p.70)		H. Ruzayqat (p.116)
10:30		C. Sherlock (p.29)	M. Deaconu (p.48)	M. Sonleitner (p.71)		R. Merkle (p.117)
	Plenary Talks					
11:30 – 12:30	S. Juneja (p.18)					

	Zoom 1	Zoom 2	Zoom 3	Zoom 4	Zoom 5	Zoom 6
		Special Session Non-reversible Markov Chain/ Process MC (part B)	Special Session Variance Reduction Rare Events	Special Session Stochastic Computation and Complexity (part C)	Contributed Talks on Sampling (part A)	
13:30				S. Sabanis (p.71)		
14:00		A. Corbella (p.29)	B. Tuffin (p.49)	K. Dareiotis (p.72)	H. Morohosi (p.89)	
14:30		G. Vasdekis (p.30)	A.-L. Haji-Ali (p.49)	P. Przybyłowicz (p.73)	F. Yang (p.89)	
15:30		M. Pollock (p.31)	N. Ben Rached (p.50)	T. Müller-Gronbach (p.73)	P. Sabino (p.90)	
16:00		A. Wang (p.31)	E. Ullmann (p.51)	A. Mickel (p.74)	A. Gil (p.91)	
16:30			J. Blanchet (p.51)	A. Neuenkirch (p.74)		
	Plenary Talks					
17:30 – 18:30	L. Yaroslavtseva (p.19)					
		Contributed Talks on MCMC (part A)			Contributed Talks on Sampling (part B)	Special Session Quasi Monte Carlo Software (part B)
19:00		S. Syed (p.32)			Y. Chen (p.91)	A. Sorokin (p.113)
19:30		N. Biswas (p.33)			M Huber (p.92)	P. Robbe (p.113)
20:00		G. Wang (p.33)			C. Huang (p.92)	A. Ebert (p.114)
20:30		J. Forsyth (p.34)			A. Shkolnik (p.93)	F.J. Hickernell (p.115)

Wednesday, 18.08

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	Zoom 1	Zoom 2	Zoom 3	Zoom 4	Zoom 5	Zoom 6
		Contributed Talks on MCMC (part B)	Special Session MC methods for discontinuous functions	Special Session Stochastic Computation and Complexity (part D)		
09:00		K.X. Au (p.34)	M.Giles (p.52)	D. Taguchi (p.76)		
09:30		S. Agrawal (p.35)	A.-L. Haji-Ali (p.53)	Y. Wu (p.76)		
10:00		M. Llewellyn (p.35)	S. Weissmann (p.53)	M. Gerencsér (p.77)		
10:30		N.K. Chada (p.36)	P. Pettersson (p.54)	M. Szölgyenyi (p.78)		
	Plenary Talks					
11:30 – 12:30	M. Bossy (p.19)					

	Zoom 1	Zoom 2	Zoom 3	Zoom 4	Zoom 5	Zoom 6
		Contributed Talks on MCMC (part C)	Special Session Variance Reduction Pure Jumps and Stochastic Reaction Networks	Special Session Stochastic Computation and Complexity (part E)	Contributed Talks on PDMPs and ODEs	Contributed Talks on MCQMC in Statistics
13:30 14:00 14:30		J.P. Madrigal Cianci (p.37) L. Kelly (p.37) G.-J. Wu (p.38)	S. Wiechert (p.54) M. Backenköhler (p.55) C. Ben Hammouda (p.55)	W. Stockinger (p.78) C. Reisinger (p.79) R. Kruse (p.80)	A. Bertazzi (p.94) S. Grazzi (p.94)	
15:30 16:00 16:30		J. Foster (p.39) K. Schuh (p.39) J. Coullon (p.40)	F. Puchhammer (p.56) D.F. Anderson (p.57) Q. Long (p.57)		N. Czyzewska (p.95) F. Guiaş (p.96)	N. Tracheva (p.117) N. Yang (p.118)
	Plenary Talks					
17:30 – 18:30	E. Akhmatskaya (p.20)					
					Special Session Wasserstein gradient flows and their applications	Contributed Talks on MCQMC Integration
19:00 19:30 20:00 20:30					P. Monmarché (p.97) W. Li (p.97) K. Craig (p.98) N. García Trillos (p.98)	Y. Suzuki (p.119) A. Owen (p.119) R. Dwivedi (p.120) A. Knapp (p.121)

Thursday, 19.08

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	Zoom 1	Zoom 2	Zoom 3	Zoom 4	Zoom 5	Zoom 6
			Special Session Theory and Application of Particle Systems	Special Session SPDEs Simulation and Modelling (part A)	Special Session Uncertainty Quantification for hyperbolic PDEs	
09:00			B. Djehiche (p.58)		A. Würth (p.99)	
09:30			P. Del Moral (p.58)	R. Missfeldt (p.84)	E. Iacomini (p.99)	
10:00			D. Crisan (p.59)	F. Lindner (p.84)	T. Schillinger (p.100)	
10:30			R. Tempone (p.59)	L. Goudenège (p.85)	M. Schuster (p.101)	
	Plenary Talks					
11:30 – 12:30	H. Wang (p.20)					

	Zoom 1	Zoom 2	Zoom 3	Zoom 4	Zoom 5	Zoom 6
		Special Session Probabilistic MCMC Numerics	Special Session Variance Reduction Computational Finance	Special Session Quantitative Aspects of SDEs		Special Session Recent Advances on the Laplace Approx. (part A)
13:30				S. Cox (p.80)		
14:00		J. Cockayne (p.40)	Z. He (p.60)	S. Geiss (p.81)		
14:30		T. Karvonen (p.40)	J. Lelong (p.60)	E. Gobet (p.81)		
15:30		X. Liu (p.41)	C. Bayer (p.61)	D. Crisan (p.82)		P. Wacker (p.121)
16:00		J. Wenger (p.42)	A. Kebaier (p.62)	C. Labart (p.82)		R. Kretschmann (p.122)
16:30				T. Massing (p.83)		M. Hasenpflug (p.122)
	Plenary Talks					
17:30 – 18:30	R. Scheichl (p.20)					
					Contributed Talks on Optimization	Special Session Recent Advances on the Laplace Approx. (part B)
19:00					K. Daudel (p.102)	P.Yap (p.123)
19:30					M. Gerber (p.103)	U. Villa (p.124)
20:00					S. Liu (p.103)	Y. Marzouk (p.124)
20:30						

Friday, 20.08

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	Zoom 1	Zoom 2	Zoom 3	Zoom 4	Zoom 5	Zoom 6
			Contributed Talks on Regression and Learning	Special Session SPDEs Simulation and Modelling (part B)	Contributed Talks on Physics and Engineering	Contributed Talks on Discrepancy and Dispersion
09:00				C. Reisinger (p.86)	B. Mortier (p.104)	K. Suzuki (p.125)
09:30			V. Kaarnioja (p.62)	A. Lang (p.86)	C.-O. Hwang (p.104)	S. Harase (p.125)
10:00			C. Weiss (p.63)	K. Kirchner (p.86)	E. Løvbak (p.105)	B. Sommer (p.126)
10:30			D. Roth (p.63)	E. Hausenblas (p.87)	P. Blondeel (p.106)	
	Plenary Talks					
11:30 – 12:30	D. Rudolf (p.21)					

Conference closing: 12:30 on Zoom 1