As part of the STOCHASTIC ACTIVITY MONTH on "Data Driven Operations Management" Eurandom will be hosting a Lévy mini course.

The mini course will be a presentation of the book "Queues and Lévy Fluctuation Theory" (Springer 2015) by its authors Krzysztof Debicki and Michel Mandjes.

The book provides an extensive introduction to queueing models driven by Lévy-processes as well as a systematic account of the literature on Lévy-driven queues. The objective is to make the reader familiar with the wide set of probabilistic techniques that have been developed over the past decades, including transform-based techniques, martingales, rate-conservation arguments, change-of-measure, importance sampling, and large deviations. On the application side, it demonstrates how Lévy traffic models arise when modelling current queueing-type systems (as communication networks) and includes applications to finance.

Queues and Lévy Fluctuation Theory will appeal to postgraduate students and researchers in mathematics, computer science, and electrical engineering. Basic prerequisites are probability theory and stochastic processes.

PRESENTERS
Krzysztof Debicki   University of Wroclaw
Michel Mandjes   UvA

For more info and registration:
http://www.eurandom.nl/events/workshops/2016/SAM%20November%202016/Mini%20Course%20Levy/Levy_mini_course.html

On behalf of the organizers,

Patty Koorn
Eurandom
P.O.Box 513 (MF 4.081)
5600 MB EINDHOVEN
The Netherlands
tel. +31 40 247 81 00
e-mail koorn@eurandom.tue.nl
www.eurandom.tue.nl