The 2nd Russian-Indian Joint Conference in Statistics and Probability

Saint-Petersburg, Russia 30 May – 3 June 2016

All sessions will be held in the Euler institute, Pesochnaya nab. 10.

Monday, May 30

9:00 to 10:00   Registration (Euler Institute)

10:00 to 10:10   **Ildar Ibragimov** (St. Petersburg)

Opening speech

10:10 to 11:00   **Manjunath Krishnapur** (Bangalore)

Gap probabilities for stationary Gaussian processes and for point processes in the plane (plenary lecture)

11:10 to 12:00   **Anatoly Vershik** (St. Petersburg)

Highest zero-one laws and theory of filtrations (plenary lecture)

12:00 to 12:30   Coffee break

12:30 to 13:00   **Abhay Bhatt** (New Delhi)

Characterization of Markov processes via martingale problems

13:00 to 13:30   **Mikhail Lifshits** (St. Petersburg)

Energy saving approximation for random processes

13:30 to 15:00   Lunch

15:00 to 15:30   **Probal Chaudhuri** (Kolkata)

Convergence rates in nonparametric regression with infinite dimensional covariates

15:30 to 16:00   **Alexander Bufetov** (Moscow and CNRS Aix-Marseille)

Quasi-symmetries of determinantal point processes

16:00 to 16:30   **Alexander Tikhomirov** (Syktyvkar)

Local laws for spectrum of random matrices

16:30 to 17:00	Coffee break
17:00 to 17:30	**Alexey Naumov** (Moscow)
	Extreme singular values of random matrices
17:30 to 18:00	**Natalia Smorodina** (St. Petersburg)
	Analytic diffusion processes: definition, properties, limit theorems
18:15	Welcome party (Euler Institute)

Tuesday, May 31

10:00 to 10:30	**Irina Shevtsova** (Moscow)
	Convergence rate estimates in the global CLT
10:30 to 11:00	**Bimal Roy** (Kolkata)
	On data obfuscation
11:00 to 11:30	**Yakov Nikitin** (St. Petersburg)**, Ksenia Volkova** (St. Petersburg)
	Tests of exponentiality based on a special property of exponential distribution
11:30 to 12:00	Coffee break
12:00 to 12:30	**Krishanu Maulik** (Kolkata)
	Extremes of multi-type branching random walks: heaviest tail wins
12:30 to 13:00	**Elena Dyakonova** (Moscow), **Vladimir Vatutin** (Moscow)
	How many families survive for a long time
13:00 to 13:30	**Andrei Zaitsev** (St. Petersburg)
	Arak inequalities for concentration functions and the Littlewood-Offord problem
13:30 to 15:00	Lunch
15:00 to 15:30	**Mohammed Ahsanullah** (USA), **Valery Nevzorov** (St.Petersburg)
	Characterizations of distributions by properties of ordered random variables
15:30 to 16:00	**Anna Tchirina** (St. Petersburg)
	On the consistency of directional exponentiality tests against alternatives with monotone failure rate.

16:00 to 16:30	**Arindam Chatterjee** (New Delhi)
	Pseudo-likelihood estimation and bootstrap in binary regression in presence of nuisance parameters
16:30 to 17:00	Coffee break
17:00 to 17:30	**Yaakov Malinovsky** (Baltimore)
	On the structure of UMVUEs
17:30 to 18:00	**Fedor Petrov** (Saint-Petersburg)
	Manna type probabilistic sandpile model and polynomial identities
18:30 to 21:00	Excursion on Neva water area with views of Saint-Petersburg (finishes in the city center near Palace square)

Wednesday, June 1

10:00 to 10:30	**Yulia Petrova** (St. Petersburg)
	Small ball asymptotics for detrended Green Gaussian processes of arbitrary order
10:30 to 11:00	**Alexander Nazarov** (St. Petersburg)
	L2-small ball asymptotics for some Gaussian processes with respect to a singular self-similar measure
11:00 to 11:30	**Leonid Rozovsky** (St. Petersburg)
	Small deviation probabilities of weighted sums under minimal moment assumptions
11:30 to 12:00	Coffee break
12:00 to 12:30	**Rajeeva Karandikar** (Chennai)
	Remarks on the stochastic Integral
12:30 to 13:00	**Andrei Borodin** (St. Petersburg)
	Distributions of functionals of switching diffusions
13:00 to 13:30	**Tathagata Bandyopadhyay** (Ahmedabad)
	Estimation of odds ratio in group testing
13:30 to 15:00	Lunch
15:00 to 18:00	Bus excursion around St. Petersburg for the guests of the conference (starts at Andersen hotel, finishes in the city center)

Thursday, June 2

10:00 to 10:30	**Evgeny Spodarev** (Ulm)
	Estimation of the kernel function of stable moving average random fields
10:30 to 11:00	**Vladislav Vysotsky** (London and St. Petersburg)
	Large deviations for the perimeter of convex hulls of planar random walks
11:00 to 11:30	**Prakasa Rao** (Hyderabad)
	Inference for change point problems for fractional diffusion processes
11:30 to 12:00	Coffee break
12:00 to 12:30	**Yury Davydov** (Lille)
	Random flights in nonhomogeneous Poissonian environment
12:30 to 13:00	**Yury Yakubovich** (St. Petersburg)
	Random integer partitions with restriction on part differences
13:00 to 13:30	**Sourish Das** (Chennai)
	TBA
13:30 to 15:00	Lunch
15:00 to 15:30	**Deepayan Sarkar** (New Delhi)
	Blind deconvolution using natural image priors
15:30 to 16:00	**Mikhail Malyutov** (Boston)
	Factorial regression under sparsity assumption
16:00 to 16:30	**Alexander Bulinski** (Moscow)
	Conditional limit theorems related to the feature selection
16:30 to 17:00	Coffee break
17:00 to 17:30	**Georgy Shevlyakov** (St. Petersburg)
	Highly robust and efficient M-estimates of scale
17:30 to 18:00	**Alexei Khartov** (St. Petersburg)
	Approximation complexity of random fields with large parametric dimension
18:15	Conference Dinner (Euler Institute)

Friday, June 3

10:00 to 10:30   **Ekaterina Palamarchuk** (Moscow)

On the strong law of large numbers for some self-normalized processes and its applications

10:30 to 11:00   **Elena Dyakonova** (Moscow)

On a class of multitype critical branching processes in random environment

11:00 to 11:30   **Maria Platonova** (St. Petersburg)

Symmetric alpha-stable distributions for noninteger alpha > 2 and associated stochastic processes

11:30 to 12:00   Coffee break

12:00 to 12:30   **Ekaterina Yurova** (Moscow)

Measurable linear and multilinear mappings

12:30 to 13:00   **Alexey Shkirin** (Moscow)

Stochastic dynamics of intermolecular hydrogen bonds in a liquid solution driven by a dichotomous Markovian noise

13:00   Closing of the conference