Program of the conference “STOCHASTIC MODELS II”

May, 6–7, Euler Institute, Pesochnaya nab. 10, St. Petersburg

Monday, May 6, Euler Institute, Pesochnaya nab., 10

10.00 – 11.00   Registration

Plenary lecture

11.00 – 11.45   **Zhan Shi** (Paris). The Derrida-Retaux conjecture and related problems.

11.45 – 12.15 **Gushchin A.** (Moscow). The joint law of the maximum and terminal value of a max-continuous local submartingale.

12.15 – 12.45 Coffee Break

12.45 – 13.15   **Spodarev E.** (Ulm) An inverse problem in the statistics of Levy moving average random fields.

13.15 – 13.45 **Platonova M., Ryadovkin K.** (Saint-Petersburg). On branching random walks.

13.45 -15.30   Lunch

15.30 – 16.00   **Yakubovich Yu.** (Saint-Petersburg). Sampling from a residual allocation model and interleaving of point processes.

16.00 – 16.30   **Debicki K.** (Wroclaw). Sojourn times of Gaussian random fields.

16.30 – 17.00 Coffee Break

17.00 – 17.30   **Petrova Yu.** (Saint-Petersburg). Exact L_2-small ball probabilities for Durbin processes.

17.30 – 18.00 **Hashorva E.** (Lausanne). Extremes of vector-valued Gaussian processes.

18.00 – 18.15 **Kaliada D**. (Belarus) The distribution of conjugate algebraic numbers

18.15 Welcome Party (Euler Institute)

Tuesday, May 7, Euler Institute, Pesochnaya nab., 10

11.00 – 11.30 **Nazarov A.** (Saint-Petersburg). Brownian exit time from perturbed multi-strips.

11.30 – 11.45   **Garai E.** (Saint-Petersburg). On the convergence of multidimensional workload in a service system to a stable process.

11.45 – 12.00   **Petrov V.V.** (Saint-Petersburg). On the law of the iterated logarithm for sequences of random variables without conditions of independence and the existence of any moments.

12.00 -12.15 **Ananjevskii S.** (Saint-Petersburg), **Kryukov N.** (Lausanne),

Various problems of one-dimensional random filling.

12.15 – 12.45 Coffee Break

12.45 – 13.15   **Michna Z.** (Wroclaw). Simultaneous ruin probability for Levy processes.

13. 15 – 13.30 **Rusakov O.V.** (Saint-Petersburg). Self-similarity and other properties of Poisson subordinators in the light of applications to stochastic models in finance and actuarial science.

13.30 – 14.00 **Korshunov D.** (Lancaster). Harmonic functions and stationary distributions for asymptotically homogeneous transition kernels on Z^+.

Lunch 14.00 – 15.30

15.30 -15.45 **Tarasov A.** (Saint-Petersburg). Ellipsoids are defined by intrinsic volumes.

15.45 – 16.00 **Simarova E.** (Saint-Petersburg). Some limit theorems for U-max statistics.

16.00 – 16.15   **Ragozin I.** (Saint-Petersburg). Goodness-of-fit testing for the logistic family.

16.15 – 16.45   **Shchetka E.** (Saint-Petersburg). On monodromy and spectrum of Harper operator.

16.45 – 17.00   **Golikova Ia.** (Saint-Petersburg). Estimation of the distance between sequential sums of independent random variables.

17.00 – 17.15   **Bel'kov I.** (Saint-Petersburg). On new results for record values in nonstandard situations.

Closure of the Conference