Program
of the 3rd International Conference on Stochastic Methods

June 4th

09:00-10:00	Breakfast
10:00-10:15	Opening of the conference. Introductory speech of the Chairman of the Organizing Committee of the ICSM-3 Academician of the Russian Academy of Sciences Albert Nikolaevich Shiryaev
10:15-10:45	Photographing in the park and by the sea

Plenary talks (small hall)

Chairman: **Albert Shiryaev**

10:45-11:45	**Ernst Eberlein «**Multiple curve interest rate modelling allowing for negative rates**»**
11:45-12:25	**Yuri Kabanov** «On a multi-asset version on the Kusuoka limit theorem of option superreplication under transaction costs»
12:25-12:40	Coffee break

Chairman: **Alexander Bulinski**

12:40-13:20	**Manuel Leote Esquivel** «From an ordinary differential equation model to an open population Markov chain model, via stochastic differential equations; models for HIV infection in individuals and populations»
13:20-14:00	**Emmanuel Lepinette,** J. Baptiste, L. Carassus **«**Pricing without martingale measure»
14:00-15:00	Dinner
15:00-16:00	Afternoon rest

Plenary talks (small hall)

Chairman: **Mariia Platonova**

16:00-16:40	**Yury Gliklikh «**Investigation of completeness of stochastic flows, generated by equations with current velocities»
16:40-17:20	**Yana Belopolskaya** «Systems of forward and backward nonlinear Kolmogorov equations»
17:20-17:40	Coffee break

Chairman: **Yury Gliklikh**

17:40-18:20	**Natalia Smorodina** «Approximation of an evolution operator by mathematical expectations of functionals of Poisson random fields»
18:20-19:00	**Farit Nasyrov** «A deterministic approach to stochastic maximum principal»
19:00-20:00	Supper

June 5th

09:00-10:00	Breakfast

Plenary talks (small hall)

Chairman: **Alexander Gushchin**

10:00-10:40	**Bruno Dupire** «Functional Ito calculus and characterization of attainable claims»
10:40-11:20	**Miryana Grigorova** «Doubly reflected BSDEs and non-linear Dynkin games: beyond right-continuity»
11:20-11:40	Coffee break

Chairman: **Ernst Eberlein**

11:40-12:20	**Svetlana Borovkova «**Stochastic time change for asset price modelling»

12:20-13:00	**Vladimir Ulyanov** «Non-asymptotic estimates for the closeness of Gaussian measures on the balls»
13:00-13:10	Coffee break

Section talks (small hall)

Chairman: **Mikhail Zhitlukhin**

13:10-13:30	**Daniil Ivanov** «The problems of reachability of the conditional bounds of independent random variables' expected maxima»
13:30-13:45	**Alla Makarova,** V. Gorlov «Stochastic inclusions with current velocities having decomposable right-hand sides»
13:45-14:00	**Sergey Shorokhov** «On option prices in some local volatility models»
14:00-15:00	Dinner
15:00-16:00	Afternoon rest

Section talks (small hall)

Chairman: **Svetlana Borovkova**

16:00-16:20	**Mikhail Zhitlukhin,** K. Borovkov «On the maximum of discretely sampled fractional Brownian motion with small Hurst parameter»
16:20-16:40	**Vlad Stefan Barbu,** S. Beltaief, S. Pergamenshchikov «Robust adaptive efficient estimation for a semi-Markov continuous time regression from discrete data»
16:40-17:00	**Sahar Albosaily,** S. Pergamenshchikov «Optimal investment and consumption for Ornstein-Uhlenbeck spread financial markets with power utility»
17:00-17:20	**Gennady Martynov** «Notes on the Cramer von Mises test with estimated parameters»
17:20-17:40	Coffee break

Chairman: **Manuel Leote Esquivel**

17:40-18:00	**Oleg Kudryavtsev** «Monte Carlo method and Wiener-Hopf factorization in option pricing problems in Levy models»
18:00-18:20	**Dmitrii Lisovskii** «Sequential hypothesis testing problem for stationary Gauss-Markov processes»
18:20-18:40	**Vassily Rodochenko,** O. Kudryavtsev «On using Laplace transform for Wiener-Hopf factors calculation for option pricing in stochastic volatility models with jumps»
18:40-19:00	**Valentina Sidoryakina,** A. Sukhinov « Combined stochastic models of sediment transport and multicomponent suspension of coastal systems»
19:00-20:00	Supper

June 6th
DAY OF REST. EXCURSIONS

June 7th

09:00-10:00	Breakfast

Plenary talks (small hall)

Chairman: **Yuri Kabanov**

10:00-10:40	**Alexander Bulinski** «Asymptotic behavior of entropy estimates»
10:40-11:20	**Alexander Gushchin** «Joint distributions of increasing processes and their compensators , simgle jump martingales, and the Skorokhod embedding»
11:20-11:40	Coffee break

Chairman: **Natalia Smorodina**

11:40-12:20	**Valeriy Afanasyev** «Boundary problems for a random walk in a random environment»

12:20-13:00	**Mariia Platonova,** K. Ryadovkin «A branching random walk on graphene lattice»
13:00-13:20	Coffee break
13:20-14:00	**Alexander Tikhomirov** «Local limit theorems for random matrices»
14:00-15:00	Dinner
15:00-16:00	Afternoon rest

Section talks (small hall)

Chairman: **Gennady Martynov**

16:00-16:20	**Vladimir Rykov,** D. Kozyrev «To problems of sensitivity of stochastic models»
16:20-16:40	**Vyacheslav Vasiliev** «Optimal parameter estimation of an autoregression by observations with additive noise»
16:40-17:00	**Mikhail Tikhov** «Fourier Method for recursive estimation of distribution function in dose-effect relationship»
17:00-17:20	**Arsen Yakymiv** «Multivariate regular variation and multiple power series distributions»
17:20-17:40	**Viktoriya Shamraeva** «Some models of the financial market with an infinite number of buyers of shares»
17:40-18:00	Coffee break
Chairman: **Alla Makarova**	
18:00-18:20	**Vadim Bovkun** «The connection between infinite-dimensional stochastic problems and deterministic problems for probabilistic characteristics»
18:20-18:40	**Evgeniy Mashkov «**On solvability of singular stochastic Leontieff type equation with impulse action II»
18:40-19:00	**Arthur Asylgareev** «On comparison of solutions of stochastic differential equations driven by multidimensional Wiener process»
19:00-20:00	Supper (for those who do not go to the banquet)
19:00-?	Banquet

June 8th

09:00-10:00	Breakfast

Plenary and section talks (small hall)

Chairman: **Emmanuel Lepinette**

10:00-10:30	**Dmitry Rokhlin** «Q-learning in a stochastic Stackelberg game»
10:30-10:50	**Ludmila Shiryaeva** «On properties of Grubbs' statistics in case of normal sample with outlier»
10:50-11:10	**Dilara Suchkova** «Construction of the solution of the stochastic long wave equation (BBM) with white noise dispersion»
11:10-11:30	**Uliana Alekseeva** «On a connection between a Brownian sheet and a Q-Wiener and a cylindrical Wiener processes»
11:30-11:50	Coffee break

Chairman: **Inna Tsvetkova**

11:50-12:10	**Alexander Korolev** «On nonuniform averages of stochastic flows in the ergodic theorem»
12:10-12:30	**Evgeny Pechersky** «Large Deviations for a class of Markov Processes»
12:30-12:50	**Evgeny Pchelintsev,** S. Perelevskiy «Estimation of the drift coefficient in diffusion processes»
12:50-13:10	Coffee break
13:10-13:30	**Alena Shishkova** «Hedging problem for the Asian option»
13:30-13:50	**Pavel Ievlev** «Probabilistic representation of the Cauchy problem solution for the multidimensional Schredinger equation»
14:00-15:00	Dinner
15:00-16:00	Afternoon rest

Section talks

Session «A» (conference hall)

Chairman: **Ludmila Shiryaeva**

16:00-16:20	**Alexander Chistykov** «Stochastic modeling of turbulent flows in coastal system on supercomputer»
16:20-16:40	**Alla Nikitina,** A. Semenyakina «Modeling of production and destruction phytoplankton processes in shallow water based on stochastic approach»
16:40-17:00	**Yulia Koroleva,** A. Korolev «On a hydrodynamic problem in a domain with random roughness»
17:00-17:20	**Maxim Kadomtsev,** A. Lyapin «Stochastic methods of analysis of nonstationary signals in structure health monitoring»
17:20-17:40	**Elvira Perekhodtseva** «The development of stochastic models for recognizing and forecasting strong squalls and tornadoes in the European territory of Russia»
17:40-18:00	**Elena Chub** «Synthesis of a stochastic controllable information-measuring complex»
18:00-18:15	**Grigory Vlaskov,** V. Sherbakov «A probabilistic approach to assessing the reliability of the boiler equipment of TPPs with low-inertia systems for monitoring the quality of the coolant»
18:15-18:30	**Ivan Triputa,** Zelentsov L., Bogacheva M. «Stochastic analysis of adaptive organizational and technological models in the management of investment and construction projects»
18:30-18:50	**Valentina Misura** «Application of online teaching methods for predicting the flow of events in stochastic models with uncertain parameters»
18:50-?	Supper. Closing of the conference

Session «B» (small hall)

Chairman: **Alena Shishkova**

16:00-16:15	**Inna Tsvetkova,** I. Pavlov «Ranking of variables in order of their smallness when solving systems of inequalities for finding weakly interpolating martingale measures»
16:15-16:30	**Angelika Danekyants,** N. Neumerzhitskaia «Generalization of a result on the existence of weakly interpolating martingale measures»
16:30-16:45	**Sergey Uglich,** I. Pavlov «Investigation of maximum points of the objective function of a quasi-linear system with priorities and the minimax problem»
16:45-17:00	**Tatiana Volosatova,** I. Pavlov «Solution of the minimax problem for the objective function of a quasilinear complex system with deterministic priorities»
17:00-17:15	**Nadezhda Krasii** «A refinement to the theorem on the existence and uniqueness of the maximum point in problems of optimization of quasilinear models with independent priorities»
17:15-17:30	**Natalia Saifutdinova** «On the randomization of the elasticity coefficients in the resource allocation problem»
17:30-17:50	**Gulnoza Rakhimova** «Sequential estimation of functionals of an unknown distribution function by fixed-width confidence intervals»
17:50-18:10	**Leyla Kakadjanova,** A. Abdushukurov «A uniform central limit theorem for a special class of empirical processes»
18:10-18:30	**Nargiza Nurmukhamedova,** A. Abdushukurov «Local asymptotic normality of likelihood ratio statistics for random heterogeneous censoring by the non-observance interval»
18:30-18:50	**Gafur Tursunov** «Asymptotic behavior generalized renewal random processes in a queueing system M/G/1 with semi-Markovian input»
18:50-?	Supper. Closing of the conference