

International Workshop "Modern Trends in Probability Theory and Mathematical Statistics IV" in honor of Professor Mykola/Nikolai Leonenko, September 22-23, 2026

Time is everywhere local time in Kyiv (GMT+3)

Tuesday 22 September

10:45 - Workshop opening

Greetings from Yuliya Mishura, Oksana Bezushchak and Mykola Leonenko

Morning session 11:00 – 13:30 Chair: Lyudmyla Sakhno

- 11:00-11:30 **Domenico Marinucci**, *The Geometry of Random Neural Networks*
11:30-12:00 **María Dolores Ruiz-Medina**, *The role of the double spectral white noise analysis in STRF asymptotic theory*
12:00-12:30 **Andriy Olenko**, *On structure of spherical anisotropic random fields and composite transformations*
12:30-13:00 **Ivan Papić**, *Fractional Bessel Process with Constant Drift: Spectral Analysis and Queueing Applications*
13:00-13:30 **Enrico Scalas**, *Boltzmann equations: From random exchange models for the distribution of wealth to the Lorentz gas*

Afternoon session 15:00 – 18:00 Chair: Iryna Bodnarchuk

- 15:00-15:30 **Yuliya Mishura**, *Hadamard fractional Brownian motion: path properties and Wiener integration*
15:30-16:00 **Paul Doukhan**, *An history of weak dependence conditions*
16:00-16:30 **Dmitri Finkelshtein**, **Anatoliy Malyarenko**, **Yuliya Mishura**, and **Kostiantyn Ralchenko**, *Poisson Entropies: Normal and Anomalous Behavior*
16:30-17:00 **Florin Avram**, *On the lattice generated by minimal siphons, and a Lyapunov-certified complete exclusion partition for rank-one multi-strain chemical ODEs*
17:00-17:30 **Thomas Simon**, *Mittag-Leffler functions and convex ordering*
17:30-18:00 **Jayme Vaz**, *A generalization of the Fox H-function*
18:00-18:30 **Martin Ostoja-Starzewski**, *Applications of tensor random fields in stochastic mechanics*

Wednesday 23 September

Morning session 11:00 – 13:30 Chair: Kostiantyn Ralchenko

- 11:00-11:30 **Luisa Beghin**, *Grey measures and non-Gaussian stochastic models*
11:30-12:00 **Anatoliy Malyarenko**, *The adventures of a probabilist in homogeneous vector bundles*
12:00-12:30 **Antonio Di Crescenzo** and **Sabina Musto**, *On some characteristics of diffusion processes constructed via Doob h-transforms and applications based on the lognormal process*
12:30-13:00 **Enrica Pirozzi**, *On some fractional time-changed risk models and their ruin probability*
13:00-13:30 **Mirko D'Ovidio**, *Non-local dynamic boundary conditions for sticky Brownian motions on smooth domains*

Afternoon session 15:00 – 18:00 Chair: Yuliya Mishura

- 15:00-15:30 **Gyorgy Terdik**, *Some properties of MGARCH-BEKK model*
15:30-16:00 **Giacomo Ascione**, *Time-fractional harmonic oscillators*
16:00-16:30 **Lyudmyla Sakhno**, *Fractional extensions of generalized counting processes*
16:30-17:00 **Nenad Šuvak**, *A time-changed Lévy-driven SIRV model: extinction and persistence under a random clock*
17:00-17:30 **Danijel Grahovac**, *Scale invariance in continuous and discrete stochastic models*
17:30-18:00 Closing Remarks by Professor **Mykola Leonenko**, *A 50-Year Journey Through Probability*