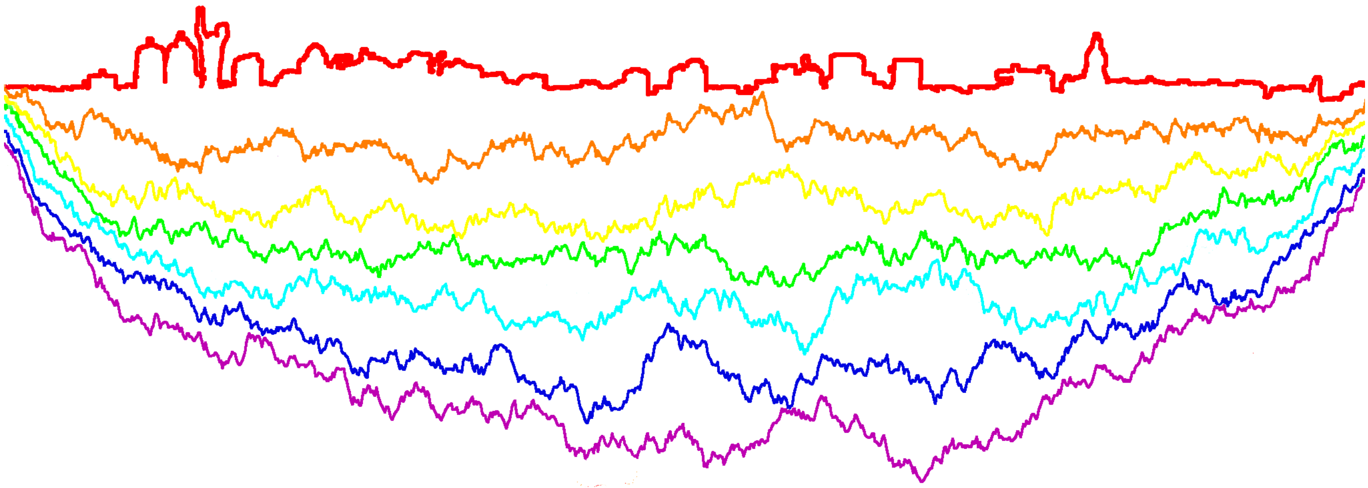
International Conference

Modern Stochastics: Theory and Applications II

September 7-11, 2010
Kyiv, Ukraine



CONFERENCE PROGRAMME

ORGANIZERS

Kyiv National Taras Shevchenko University
Institute of Mathematics of the National Academy of Sciences of Ukraine
Dragomanov National Pedagogical University
National Technical University of Ukraine "Kiev Polytechnical Institute"

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General schedule

Tuesday, September 7

09^{00}–09^{30}	*Welcome from organizers*
09^{30}–13^{00}	*Plenary talks*
13^{00}–14^{30}	*Lunch*
14^{30}–18^{10}	*Section talks*
18^{30}–19^{10}	*Concert*
19^{20}–21^{00}	*Welcome Party*

Wednesday, September 8

09^{00}–13^{00}	*Plenary talks*
13^{00}–14^{30}	*Lunch*
14^{30}–19^{20}	*Section talks*
14^{30}–19^{20}	*Poster session*

Thursday, September 9

09^{00}–13^{00}	*Plenary talks*
13^{00}–14^{30}	*Lunch*
14^{30}–17^{00}	*Section talks*
17^{15}–19^{15}	*Reminiscence evening and concert*
19^{15}–00^{00}	*Conference dinner*

Friday, September 10

09^{00}–13^{00}	*Plenary talks*
13^{00}–14^{30}	*Lunch*
14^{30}–16^{30}	*Section talks*
16^{30}–16^{45}	*Bus boarding*
17^{30}–19^{30}	*Excursion along Dnieper*

Saturday, September 11

09^{00}–13^{00}	*Plenary talks*

Tuesday, September 7

Plenary Talks

Room 0, Yellow Building

09^{00}–09^{15}	O. Zakusylo *Welcome speech*
09^{15}–09^{30}	A. Samoylenko *Welcome speech*

Morning session, chairman: A. Millet

09^{30}–10^{10}	V. Koroliuk *Large deviation principle for Markov random evolution with independent increments in asymptotical small diffusion scheme*
10^{10}–10^{50}	M. Röckner *Fokker-Planck equations on infinite dimensional spaces*
10^{50}–11^{20}	*Coffee break*

Midday session, chairman: M. Rockner

11^{20}–12^{00}	S.E. Ahmed *Adaptive and bias reducing estimation in some basic investment models*
12^{00}–12^{30}	A. Millet *Large deviations for 2d Navier Stokes equations with small viscosity*
12^{30}–13^{00}	N. Limnios *Discrete-time semi-Markov random evolutions*

Queuing Systems

Room A, National Pedagogical University

Afternoon session, chairman: E. Lebedev

14^{30}–15^{00}	A. Dudin, V.I. Klimenok *Structured multi-dimensional Markov chains and their application for investigation of queues*
15^{00}–15^{30}	A. Gómez-Corral *Optimal balking strategies in the single-server queue with vacations*
15^{30}–16^{00}	L. Lakatos *On a class of retrial systems*
16^{00}–16^{30}	G. Mishkoy *Generalized priority systems*
16^{30}–16^{50}	*Coffee break*

Evening session, chairman: L. Lakatos

16^{50}–17^{10}	M. Pytka *Steady state analysis of an* $E_m/M/1/N$ *queue with repeated calls*
17^{10}–17^{30}	J. Sztrik *Tool supported analysis of queueing systems*
17^{30}–17^{50}	A. Aissani *Light tailed asymptotics in an unreliable* $M/G/1$ *retrial queue*
17^{50}–18^{10}	E. Sudyko *Investigation of the system MAP/M/1/RQ by the method of asymptotical semiinvariants of third-order asymptotic*

Statistics of Stochastic Processes

Room B, National Pedagogical University

Afternoon session, chairman: I. Fazekas

14^{30}–15^{00}	V. Zaiats *Application of irregular sampling in statistical models involving stochastic processes*
15^{00}–15^{30}	A. Kukush, S.V. Shklyar, S.V. Masiuk *Estimation of radiation risk under uncertainity in doses from the Chernobyl accident*
15^{30}–15^{50}	A. Mekler *Statistical method of selecting the genes for Tumor signature*
15^{50}–16^{10}	I. Orlovsky *Asymptotic normality of M-estimates in classical nonlinear regression model*
16^{10}–16^{30}	B. Zhurakovskyi, A.V. Ivanov *Detection of hidden periodicities in the model with long range dependent noise*
16^{30}–16^{50}	*Coffee break*

Evening session, chairman: A. Ivanov

16^{50}–17^{20}	S. Shklyar *Conditions for consistency of total least squares estimator in a multivariate linear regression model*
17^{20}–17^{50}	O. Nakonechny *Minimax estimates of solutions of abstract Dirichlet and Neumann problems under nonstationary observations*
17^{50}–18^{10}	I. Savych, A.V. Ivanov *Asymptotic properties of Koenker-Bassett estimator in the regression model with long-range dependence*

Interacting Particle Systems

Room C, National Pedagogical University

Afternoon session, chairman: Yu. Kondratiev

14^{30}–15^{00}	T. Fattler *Construction of a Ginzburg-Landau dynamics on a wall with additional self-potential*
15^{00}–15^{30}	D. Finkelshtein *Vlasov equation for the Glauber dynamics in continuum*
15^{30}–16^{00}	M.J. Oliveira *Varadhan's construsction for fractional Brownian motion: the Edward's model*
16^{00}–16^{30}	J.L. da Silva *The fractional Poisson measure in infinite dimensions*
16^{30}–16^{50}	*Coffee break*

Evening session, chairman: T. Fattler

16^{50}–17^{20}	A. Rebenko, S.M Petrenko, M.V. Tertychnyi *On quasi-continuous approximation in classical statistical mechanics*
17^{20}–17^{50}	T. Kuna *Realizability of correlation functions*
17^{50}–18^{10}	F. Conrad *Construction and analysis of Langevin dynamics with singular interaction potentials*

Stochastic Differential Equations

Room D, National Pedagogical University

Afternoon session, chairman: S. Makhno

14^{30}–15^{00} Ya. Belopolskaya, *SDE's associated with fully nonlinear parabolic equations*
15^{00}–15^{30} A. Kulik *Averaging principle for random evolutions driven by the solutions to Itô-Lévy type SDE's*
15^{30}–15^{50} R. Melnik *Nonsmooth control and stochastic partial differential equations in modelling complex systems*
15^{50}–16^{10} O. Borysenko *Limit behavior of the fourth order oscillating system*
16^{10}–16^{30} S. Melnik *Stability of a damping mode for quazi-linear parabolic equation with a strong stochastic source*
16^{30}–16^{50} *Coffee break*

Evening session, chairman: V. Yasinsky

16^{50}–17^{10} O. Deriyeva, P. Knopov *On the control problem for stochastic differential equations with additive fractional Brownian motion*
17^{10}–17^{30} I. Kachanova *Limit behavior of the solutions of backward stochastic equations*
17^{30}–17^{50} V. Zubchenko *Properties of the solutions of stochastic differential equation with non-Lipschitz diffusion and Poisson measure*
17^{50}–18^{10} S. Posashkova *Stochastic differential equation with nonhomogeneous coefficients and non-Lipschitz diffusion: properties of solution and rate of convergence of Euler scheme to solution*

Risk Processes and Actuarial Mathematics

Room E, National Pedagogical University

Afternoon session, chairman: D. Silvestrov

14^{30}–14^{50} N. Kartashov *Asymptotic of solutions of inhomogeneous perturbations of the renewal equation*
14^{50}–15^{10} D. Konstantinides, Fotis Loukissas *Precise large deviations for consistently varying-tailed distributions in the compound renewal risk model*
15^{10}–15^{30} E. Ragulina *On a ruin probability of an insurance company that operates on a (B,S) -market*
15^{30}–15^{50} A. Tymko *On approximation by a mix of shifted exponential distributions*
15^{50}–16^{10} S. Volkotrub *Asset/liability management for life insurers: paid-up insurance increments*
16^{10}–16^{30} G. Saidi, A. Aissani *Inequalities of imperfect repair process*
16^{30}–16^{50} *Coffee break*

Evening session, chairman: D. Konstantinides

16^{50}–17^{10} O. Schyberg, A. Malyarenko, D. Silvestrov *Monte Carlo based software for analysis of reinsurance processes*
17^{10}–17^{30} V. Chernecky *Non-ruin probalities in arithmetic case*
17^{30}–17^{50} Y. Ni *Nonlinearly perturbed renewal equations: the non-polynomial case*
17^{50}–18^{10} E. Ekheden, D. Silvestrov *Explicit rates of convergence for ruin probabilities for reinsurance risk processes*

Wednesday, September 8

Plenary Talks

Room 0, Yellow Building

Morning session, chairman: E. Valkeila

09^{00}–09^{40} A. Dorogovtsev *Skorokhod impact on modern stochastic analysis*

09^{40}–10^{20} P. Doukhan *Applications of weak dependence to subsampling*

10^{20}–11^{00} A. Bulinski *Stochastic models describing the risks of diseases*

11^{00}–11^{30} *Coffee break*

Midday session, chairman: P. Doukhan

11^{30}–12^{00} E. Valkeila *Replication and pathwise integrals with respect to fractional Brownian motion*

12^{00}–12^{30} I. Molchanov, M. Schmutz *Symmetries of probability distributions in view of applications to multiasset derivatives pricing*

12^{30}–13^{00} A. Veretennikov *On McKean-Vlasov stochastic equations*

Queuing Systems

Room A, National Pedagogical University

Afternoon session, chairman: A. Dudin

14^{30}–15^{00} E. Lebedev *Functional limit theorems for the* $[G|GI|\infty]^r$*-networks*

15^{00}–15^{30} K. Avrachenkov *Retrial queues and networks with constant retrial rates*

15^{30}–15^{50} V. Klimenok, O.S. Taramin *Tandem queues with semi-Markovian arrival process*

15^{50}–16^{10} A. Zorine *Stability of a tandem queueing system with delayed Bernoulli transition of customers*

16^{10}–16^{30} V. Dragieva *A finite source retrial queue: number of retrials*

16^{30}–17^{00} *Coffee break*

Evening session, chairman: K. Avrachenkov

17^{00}–17^{20} S. Pustova, E.V. Koba *Retrial queueing system with Erlang-2 distributed service times*

17^{20}–17^{40} V. Ivnitski *Obtaining nonstationary moments of Markovian queueing networks*

17^{40}–18^{00} V. Ponomarov *On optimization of income in finitesource retrial queues*

18^{00}–18^{20} A. Gorbatenko *Research of retrial queueing system with input MAP in a condition of limit rare changes of its state*

Stochastic Analysis

Room H, National Pedagogical University

Afternoon session, chairman: A. Kulik

14^{30}–15^{00} Yu. Gliklikh *An approach to non-random viscous hydrodynamics via stochastic perturbations of flows of perfect fluids*

15^{00}–15^{30} G. Martynov *Karhunen-Loeve decomposition for Gauss process connected with Cramer-von Mises tests*

15^{30}–16^{00} E. Shamarova *Solutions of the Navier-Stokes and Burgers equations via forward-backward SDEs*

16^{00}–16^{20} V. Radchenko *Properties of the integrals w.r.t. general stochastic measure in stochastic heat equation*

16^{20}–16^{40} S. Azarina *Stochastic inclusions with mean derivatives on* H^1*-loop manifolds*

Statistics of Stochastic Processes

Room B, National Pedagogical University

Afternoon session, chairman: S. Shalabh

14^{30}–15^{00} M. Kleptsyna, A. Brouste, A. Popier *Fractional diffusion with partial observations*

15^{00}–15^{30} I. Fazekas *Asymptotic normality of kernel type density estimators for random fields*

15^{30}–15^{50} L. Sakhno *Asymptotic normality of spectral estimates*

15^{50}–16^{10} I. Blazhievska *On the cross-correlogram estimation of impulse response functions in linear systems*

16^{10}–16^{30} O. Masyutka, M.P. Moklyachuk *Minimax estimation problem for multidimensional stationary processes*

16^{30}–17^{00} *Coffee break*

Evening session, chairman: S. Baran

17^{00}–17^{20} G. Sokhadze, P. Babilua, E. Nadaraya *Limit distribution of a quadratic deviation of a nonparametric estimate of the Bernoulli regression*

17^{20}–17^{40} O. Sugakova *Estimation by mixtures of symmetric distributions*

17^{40}–18^{00} N. Shchestyuk *Minimax approach to kriging*

18^{00}–18^{20} A. Shatashvili, A.A. Fomin-Shatashvili, T.A. Fomina *Effective building of optimal prognosis for the solution of Riccati equation perturbed by a Gaussian random process*

18^{20}–18^{40} E. Usoltseva *Nonparametric estimation in survival analysis*

Interacting Particle Systems

Room C, National Pedagogical University

Afternoon session, chairman: J.L. da Silva

14^{30}–15^{00} C. Boldrighini *Random walk of two particles in $\mathbb{Z}^d$ with local interaction*

15^{00}–15^{30} A. Daletskii *Cluster measures on configuration spaces*

15^{30}–15^{50} B. Baur *Feynman formula for parabolic equations in smooth bounded domains*

15^{50}–16^{10} W. Bock *Feynman integrands in phase space as white noise distributions*

16^{10}–16^{30} T.T. Mai *SPDEs by operator semi-groups and applications to industrial mathematics*

16^{30}–17^{00} *Coffee break*

Evening session, chairman: A. Daletskii

17^{00}–17^{20} H.P. Suryawan *Some ideas on the Edwards model for $dH > 1$*

17^{20}–17^{40} A. Vogel *A new Wick formula for products of White Noise distributions and application to Feynman path integrands*

17^{40}–18^{00} A. Yurachkivsky, N. Gorbovtsova *Functional law of large numbers for empirical processes generated by interacting particles*

Stochastic Differential Equations

Room D, National Pedagogical University

Afternoon session, chairman: Ya. Belopolskaya

14^{30}–15^{00}	S. Makhno *Limit behavior of solutions of stochastic equations with unbounded coefficients*
15^{00}–15^{30}	V. Yasinsky *Investigation of the asymptotic behavior of the impulse diffusion stochastic dynamical systems of the random structure*
15^{30}–16^{00}	S. Anulova *SDE: weak uniqueness implies joint uniqueness*
16^{00}–16^{20}	C. Aghayeva, G. Yapakci *Necessary condition of optimality for some stochastic switching system*
16^{20}–16^{40}	A. Yershov *On weak convergence of integral type functionals of Markov sequences*

Stochastic Models of Evolution Systems

Room E, National Pedagogical University

Afternoon session, chairman: E. Orsingher

14^{30}–15^{00}	V. Anisimov *Switching processes in queueing models*
15^{00}–15^{20}	A. Swishchuk *Approximations of evolution systems by geometric Markov renewal processes*
15^{20}–15^{40}	M. Fedotkin *Construction and analysis of probabilistic models for evolution systems with control*
15^{40}–16^{00}	A. Korkhin *Modeling method of stochastic systems with parameters varying in time*
16^{20}–17^{00}	*Coffee break*

Evening session, chairman: V. Anisimov

17^{00}–17^{20}	I. Samoilenko *Some new results on weak convergence of random evolutions*
17^{20}–17^{40}	S. Semenyuk, Ya.M. Chabanyuk *Asymptotic of stochastic approximation procedure with impulsive perturbations*
17^{40}–18^{00}	V. Doobko *Integral invariants, invariants and and generalization of the Itô-Ventsel's formula for Itô generalized equations*
18^{00}–18^{20}	Ya. Chabanyuk *Stochastic optimization in semi-Markov media*
18^{20}–18^{40}	Yu. Virchenko, M.A. Saprykin *The infinite dimensional Gaussian random processes in the stochastic model of radiative conductance*

Fractal Analysis

Room F, National Pedagogical University

Afternoon session, chairman: O. Baranovskyi

14^{30}–15^{00} M. Pratsiovytyi, O.M. Baranovskyi *Random variables represented by the first Ostrogradsky series by means of arithmetic progression*

15^{00}–15^{30} G. Torbin *On some open problems related to infinite Bernoulli convolutions*

15^{30}–15^{50} R. Nikiforov, G. Torbin *Fractal properties of probability measures with independent q_∞-symbols and their applications*

15^{50}–16^{10} A. Bărbulescu, A. A. Carsteanu *Statistical analysis and multifractals models of rainfall of Romania*

16^{10}–16^{30} O. Honzl *Asymptotics of surface area of Wiener sausage*

16^{30}–17^{00} *Coffee break*

Evening session, chairman: M. Pratsiovytyi

17^{00}–17^{20} I. Pratsiovyta, G.Torbin *On singularity of probability measures connected to the continued fractions, Ostrogradsky-Pierce and the second Ostrogradsky expansions*

17^{20}–17^{40} M. Lebid, G. Ivanenko, G. Torbin *On generalized infinite Bernoulli convolutions with overlaps and their fractal properties*

17^{40}–18^{00} L. Kirichenko, Z.V. Deineko, T.A. Radivilova *Application of DFA method in fractal analysis of time series of different nature*

18^{00}–18^{20} N. Vasylenko *$\widehat{\varphi}$ representations for real numbers and related probability distributions*

Markov and Semi-Markov Processes

Room G, National Pedagogical University

Afternoon session, chairman: A. Manita

14^{30}–15^{10} R. Manca *Insurance applications of Markov and semi-Markov reward processes*

15^{10}–15^{40} R. Aliyev, T.A. Khaniyev *On the moments of a semi-Markovian random walk with Gaussian distribution of summands*

15^{40}–16^{10} M. Bratiichuk *Creep probability for process with independent increments*

16^{10}–16^{30} I. Samoilenko, I. Malyk *Weak convergence of semi-Markov processes*

16^{30}–17^{00} *Coffee break*

Evening session, chairman: R. Manca

17^{00}–17^{20} V. Knopova *Some conditions on the existence of the transition probability density for Lévy processes*

17^{20}–17^{50} A. Manita *Brownian particles with synchronization*

17^{50}–18^{20} T. Nasirova, E.A. Haciyev *Investigation of the distribution of semi-Markov process with difference walk with delaying screen in zero*

18^{20}–18^{40} I. Kartashov *Approximation of continuous time additive functionals from Markov chains with discontinuous characteristics*

18^{40}–19^{00} B. Yeleyko *Some limit theorem for semi-Markov process*

Thursday, September 9

Plenary Talks

Room 0, Yellow Building

Morning session, chairman: M. Grothaus

09^{00}–09^{40} I. Kovalenko *Survey of my works, masters and colleagues*

09^{40}–10^{20} K. Kanatani *Hyperaccurate least squares and Its applications*

10^{20}–11^{00} G. Yin *Switching diffusions and applications*

11^{00}–11^{30} *Coffee break*

Midday session, chairman: G. Yin

11^{30}–12^{00} M. Grothaus *An invariance principle for a tagged particle process in continuum with singular interactions*

12^{00}–12^{30} A. Gushchin *Duality methods in robust utility maximization*

12^{30}–13^{00} M. Ruiz-Medina *On the limit results in the wavelet domain for multifractional random fields*

Queuing Systems

Room A, National Pedagogical University

Afternoon session, chairman: G. Mishkoy

14^{30}–15^{00} N. Kuznetsov *On some research guidelines initiated by articles of I.N.Kovalenko, full member of the National Academy of Sciences of Ukraine*

15^{00}–15^{30} A. Zeifman *On $M_t/M_t/N/N+R$ queue*

15^{30}–15^{50} M. Postan, N.V. Rumyantsev *Application of Markov drift processes to modeling the queueing/storage systems with servers' vacation*

15^{50}–16^{10} I. Usar, E.A. Lebedev *Retrial queues with controlled local parameters*

16^{10}–16^{30} R. Yamnenko *Storage processes from the class $V(\varphi, \psi)$*

16^{30}–16^{50} A. Chechelnitski, O.V. Kucherenko *Asymtotic properties of some queueing model with parallel structure*

Statistics of Stochastic Processes

Room B, National Pedagogical University

Afternoon session, chairman: A. Kukush

14^{30}–15^{00} S. Shalabh *Instrumental variable estimation in measurement error model under exact restrictions*

15^{00}–15^{30} S. Zwanzig *On consistent R-estimators in errors-in-variables models*

15^{30}–16^{00} S. Baran *Asymptotic inference of a spatial unit root autoregressive model*

16^{00}–16^{30} N. Markovich *Modeling of dependence by moderate samples*

16^{30}–16^{50} A. Kitaeva, G.M. Koshkin *Semi-recursive nonparametric identification of a nonlinear heteroscedastic autoregression*

Interacting Particle Systems

Room C, National Pedagogical University

Afternoon session, chairman: A. Rebenko

14^{30}–15^{00}	O. Kutovyi *Multiscale problems in individual based population models*
15^{00}–15^{20}	T. Pasurek *Gibbs measures of continuous systems: an analytic approach*
15^{20}–15^{40}	L. Derdziuk *Single- and multicomponent interacting particles systems in continuum*
16^{00}–16^{20}	N. Kachanovsky *Elements of Wick calculus on parametrized Kondratiev-type test functions spaces of Meixner white noise*
16^{20}–16^{40}	D. Hagedorn *On gamma measures and associated stochastic dynamics*
16^{40}–17^{00}	F. Polito, E. Orsingher *Subordinated pure birth processes*

Information Security

Room D, National Pedagogical University

Afternoon session, chairman: A. Fall

14^{30}–15^{00}	A. Alekseychuk, A.S. Shevtsov *Fast algorithms for statistical estimation of maximal probabilities of bilinear approximation of boolean mappings*
15^{00}–15^{30}	M. Savchuk *Multidimensional statistical tests for binary sequences*
15^{30}–16^{00}	A. Ronzhin, V.N. Surikov *Lifetime of random binary sequence in brute force*
16^{00}–16^{30}	V. Masol, S.Ya. Slobodian *Properties of distribution of the number of solutions of a system of random equations over the field $GF(q)$, $q = \{2, 3\}$*
16^{30}–17^{00}	L. Kovalchuk, V.T. Bezditnyi *Practical security estimations of block cipher "Kalina" against integer differential cryptoanalysis*

Diffusion Processes

Room H, National Pedagogical University

Afternoon session, chairman: B. Kopytko

14^{30}–15^{00}	A. Pilipenko *Stochastic flows generated by stochastic differential equations with reflection*
15^{00}–15^{20}	A. Novosyadlo, B. Kopytko *Multidimensional generalized diffusion processes that are defined by a generating differential operators and Wentzel boundary conditions*
15^{20}–15^{40}	P. Kononchuk, B. Kopytko *Operator semigroups associated with diffusion processes in medium with membrane with nonlocal boundary condition given on It*
15^{40}–16^{00}	O. Aryasova *Diffusion processes with semipermeable membranes on nonsmooth surfaces*
16^{00}–16^{20}	V. Gasanenko *Small deviations of Markov processes with large trend*
16^{20}–16^{40}	Yu. Prykhodko *On the limit behavior of a scaled random walk with a membrane*
16^{40}–17^{00}	R. Shevchuk *Integral representation of a multiplicative operator family that describes nonhomogeneous diffusion process on a half-line with general Wentzel boundary condition*

Mathematics of Finance

Room E, National Pedagogical University

Afternoon session, chairman: V. Steblovskaya

14^{30}–15^{00} A. Langnau *A dynamic model for correlation*
15^{00}–15^{30} A. Swischuk *Stochastic volatility and change of time: overview*
15^{30}–15^{50} G. Shevchenko *Arbitrage in a model with an expenditure on the portfolio value*
15^{50}–16^{20} Y. Dolinsky *Applications of weak convergence for partial hedging of American options*
16^{20}–16^{40} Yu. Mishura *Long-range dependence and financial market models*
16^{40}–17^{00} J. Gáll *Model selection, statistical questions in some financial models*

Gaussian and Related Processes and Random Fields

Room F, National Pedagogical University

Afternoon session, chairman: V. Buldygin

14^{30}–15^{00} T. Pogány *On the stable $S_\alpha(\beta, \gamma, \mu)$ distribution*
15^{00}–15^{20} T. Sottinen *Conditional full support for Gaussian processes with stationary increments*
15^{20}–15^{40} S. Krasnitskiy *On necessary conditions of equivalence of Gaussian generalized random fields distributions*
15^{40}–16^{00} O. Kurchenko, Yu. Kozachenko *Levy-Baxter theorems for one class of non-Gaussian random fields*
16^{00}–16^{20} K. Ralchenko *Absolute continuous approximations for multifractional Brownian motions and fields*
16^{20}–16^{40} Yu. Kozachenko, I. Rozora, Ye. Turchyn *On one expansion for a class of random processes*

Limit Theorems for Stochastic Processes and Fields

Room G, National Pedagogical University

Afternoon session, chairman: U. Stadtmüller

14^{30}–15^{00} O. Seleznev *Statistical inference of entropy charactersitics*
15^{00}–15^{30} A. Shashkin *Tail estimates for stationary matching of two Poisson point processes*
15^{30}–16^{00} D. Gusak *Lévy's characteristics for the first intersection time of the level by semi-continuous process with stationary independent increments*
16^{00}–16^{20} M. Sibiceanu *Large deviations for occupation measures associated with mixed Markov chains*
16^{20}–16^{40} Yu. Khokhlov *The properties of some extension of the class of selfsimilar processes*
16^{40}–17^{00} K. Akbash, I.K. Matsak *On order law of large numbers of Marcinkiewicz-Zygmund type*

Friday, September 10

Plenary Talks

Room 0, Yellow Building

Morning session, chairman: K. Kubilius

09^{00}–09^{40} I. Kátai *On q-additive and q-multiplicative function*

09^{40}–10^{20} K. Indlekofer *Tauberian Theorems and limit laws for decomposable combinatorial structures*

10^{20}–11^{00} U. Stadtmüller *Limit theorems for increments of random fields*

11^{00}–11^{30} *Coffee break*

Midday session, chairman: I. Kátai

11^{30}–12^{00} V. Anisimov *Statistical modeling in clinical trials*

12^{00}–12^{30} D. Silvestrov *Optimal stopping and convergence for American type options*

12^{30}–13^{00} K. Kubilius *Estimating the Hurst index of the solution of a stochastic integral equation*

Generalized Renewal Processes

Room A, National Pedagogical University

Afternoon session, chairman: K. Indlekofer

14^{30}–15^{00} V. Buldygin *On the asymptotic behavior of solutions of some stochastic differential equations and their generalized renewal processes*

15^{00}–15^{20} O. Klesov *Pairwise independence: strong convergence*

15^{20}–15^{40} A. Iksanov *A perturbed random walk and the Bernoulli sieve*

15^{40}–16^{00} M. Runovska *On the almost sure convergence of sums of elements of Gaussian Markov sequences*

16^{00}–16^{20} N. Kruglova *Distribution of the maximum of the Chentsov random field on polygonal lines*

Information Security

Room D, National Pedagogical University

Afternoon session, chairman: M. Savchuk

14^{30}–14^{50} A. Khurramov *Calculation of the generalized estimations of memberships of the classification objects by dominiant intervals*

14^{50}–15^{10} S. Pometun *About security of the small modified stream ciphers against algebraic attacks*

15^{10}–15^{30} S. Yakovlev *Upper bounds of r-round differential probability of unbalanced MISTY-like ciphers*

15^{30}–15^{50} V. Sharapov *Usage of the hidden Markov models in analysis of random sequences*

15^{50}–16^{10} P. Endovytskii *Asymptotic behavior of group size in the birthday paradox*

Mathematics of Finance

Room E, National Pedagogical University

Afternoon session, chairman: Y. Dolinsky

14^{30}–15^{00} V. Steblovskaya *Pricing and hedging of equity-linked life insurance products in discrete incomplete market*

15^{00}–15^{20} M. Romadanova, Ya. Belopolskaya *American option pricing in various financial market models*

15^{20}–15^{40} I. Morozov *On an extension of the class of admissible trading strategies in the robust utility maximization problem*

15^{40}–16^{00} S. Petherick *Fractal activity time risky asset models with dependence*

16^{00}–16^{20} M. Bratyk *On convergence of maximal success probability in the quantile hedging problem for price process model involving Brownian and fractional Brownian motions*

Fractal Analysis

Room F, National Pedagogical University

Afternoon session, chairman: G. Torbin

14^{30}–14^{50} A. Kalashnikov *Some fractal properties of classical singular functions*

14^{50}–15^{10} O. Panasenko *Some common properties of singular and nondifferentiable functions from the one class of self-affine functions*

15^{10}–15^{30} D. Kyurchev *Topological, metric and fractal properties of distributions of random variables with independent elements of A_2-continued fractions*

15^{30}–15^{50} N. Korsun *Fractal properties of distributions of infinite Bernoulli convolutions with some homogeneity condition*

15^{50}–16^{10} A. Shevchenko *Generalized Bernoulli convolutions and their fractal properties*

16^{10}–16^{30} Yu. Zhykhareva, M. Pratsiovytyi *Random variables with independent elements of their representation by positive Lüroth series and their fractal properties*

Limit Theorems for Stochastic Processes and Fields

Room G, National Pedagogical University

Afternoon session, chairman: O. Seleznev

14^{30}–14^{50} P. Banys *CLT for linear martingale-difference random fields*

14^{50}–15^{10} V. Semenov, E.A. Lebedev *Limit theorems for branching processes with immigration*

15^{10}–15^{30} E. Bulinskaya *The exponential law arising as a limit distribution in models of critical branching random walks on integer lattices*

15^{30}–15^{50} T. Khaniyev, Z.I. Mammadova *On the weak convergence of the ergodic distribution of a semi-Markovian random walk with a normal distributed interference of chance*

15^{50}–16^{10} A. Imomov *On continuous time analogues of q-processes*

Saturday, September 11

Plenary Talks

Room 0, Yellow Building

Morning session, chairman: A. Neuenkirch

09^{00}–09^{30}	Yu. Kondratiev *Stochastic dynamics in spatial ecology models*
09^{30}–10^{00}	M. Dozzi *Approximation of stochastic PDE's driven by fractional Laplace operators*
10^{00}–10^{30}	N. Leonenko *Fractal activity time models for risky asset with long-range dependence*
10^{30}–11^{00}	E. Orsingher *Fractional point processes*
11^{00}–11^{30}	*Coffee break*

Midday session, chairman: M. Dozzi

11^{30}–12^{00}	A. Neuenkirch *Deriving numerical methods for SDEs driven by fractional Brownian motion*
12^{00}–12^{30}	L. Mattner *Combining individually valid and conditionally i.i.d. P-variables*

Poster session

Will be held in National Pedagogical University on Wednesday, September 8 after lunch

Fractal Analysis

O. Banna *Approximation of fractional Brownian motion by Gaussian martingales*

Gaussian and Related Processes and Random Fields

O. Kamenshchykova, T.O. Yakovenko *Approximation of periodic $L_p(\omega)$-processes*
O. Mokliachuk *On conditions of convergence in some K_σ spaces of random variables*
O. Polosmak, Yu. Kozachenko, A. Olenko *Wavelet expansionas of random processes and their properties*
L. Sakhno, N. Leonenko *On the spectral representation of tensor random fields on the sphere*
G. Shevchenko *Path properties of multifractional Rosenblatt processes*
E. Shramko *The buffer overflow probability for a queue with input process from class $V(\varphi, \psi)$*
K. Veresh *The conditions for application of Fourier method to the solution of nonhomogeneous parabolic equation with Orlicz right side*

Limit Theorems for Stochastic Processes and Fields

A. Logachov *Functional iterated logarithm law for some martingales*
A. Olenko, Yu. Mishura *Limit theorems for Gaussian random fields with singularities at non-zero frequencies*

Mathematics of Finance

V. Tomashyk *Optimal Stopping Problems for Some Classes of Random Processes*
Yu. Yukhnovskiy *Application of functional limit theorems for stochastic integrals on multidimensional financial market*

Markov and Semi-Markov Processes

N. Buhrii, B. Kopytko *Some limit theorem for semi-Markov process*
V. Golomoziy *Stability estimate of time-homogeneous Markov chains*

Queuing Systems

N. Djellab, K. Nawel Arrar, J.-B. Baillon *Asymptotic behaviour of the number of customers in retrial group of the M/G/1 retrial queue with batch arrivals*

Stochastic Analysis

A. Makarova *On stochastic differential inclusions with current velocities*

Stochastic Differential Equations

S. Bodnarchuk *Conditions for smoothness of the distribution density of solution of multidimensional linear SDE with Levy noise*
I. Novak, O. Stanzhitskyi *Asymptotically equivalent stochastic systems with indefinite solutions*
A. Shvai *Approximate solutions of mixed stochastic differential equations*

Stochastic Models of Evolution Systems

K. Kosarevych, Ya. Yelejko *On random distributions in portfolio analysis*

Statistics of Stochastic Processes

I. Dubovetska, A.Yu. Masyutka, M.P. Moklyachuk *Interpolation problem for periodically correlated stochastic sequences*
V. Kuzmin, S. Lapach, S. Paltsun *The new approach to bimodal testing of small sample*
R. Maiboroda, O. Sugakova *Adaptive estimation by observations from mixture with varying concentrations*
A. Savchenko *Correction of $T(q)$-likelihood estimator in linear measurement error model*
N. Semenovska *Interpolation problem for random field by finite set of observations from infinite cylindric surface*
A. Slyvka-Tylyshchak, O. Sunjavska *Modeling of solution of problem of round membrane's vibrations with random factors*
G. Sokhadze, Z. Zerakidze *On subordinate statistical structures*
N. Tovmachenko, I. Pylypenko, V. Karpov, Y. Karchev *Using distance learning platform for the application of predictive analytic software of statistics in statistical education in Ukraine*

Event location

All events before lunch (plenary talks, welcome by organizers) and all events following section talks (welcome party, conference dinner, concerts) will be held in the **Institute of Philology of Taras Shevchenko University** ("Yellow Building"), marked by a house sign on the map below.

Address: 14 Tarasa Shevchenka blvd. Nearby underground stations: Teatral'na (Theatrical), Ploscha L'va Tolstogo (Lev Tolstoy Square), Universytet (University).

Section talks and posters will take place in the **Dragomanov National Pedagogical University**, marked by a balloon sign on the map below. You will also board buses for the excursion on Friday there.

Address: 9 Pyrogova str. Nearby underground stations: Universytet (University), Zoloti Vorota (Golden Gate).