ADVANCED TOPICS IN STOCHASTIC PROCESSES, FRACTIONAL AND RELATED MODELS
Dedicated, among other topics, to the newest achievements in the area of research of Yuriy Kozachenko
Chairs N. Leonenko, Yu. Mishura, E. Orsingher

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1 June	
Chair : N. Leonenko	
16:15-16:45	**Yu. Mishura**, K. Ralchenko, S. Shklyar WEAK CONVERGENCE OF DISCRETE-TIME MULTIPLICATIVE SCHEME TO ASSET PRICE WITH MEMORY
16:45-17:15	**E. Pirozzi** ON SOME FRACTIONAL STOCHASTIC GOMPERTZ MODELS
17:15-17:35	**T. Kadankova**, N. Leonenko, E. Scalas NON-HOMOGENEOUS FRACTIONAL POISSON PROCESSES OF ORDER K
17:35-17:55	**V. Fomichov**, Sandro Franceschi, Jevgenijs Ivanovs TRANSIENT REFLECTING PROCESSES IN A QUADRANT
17:55-18:15	G. Di Nunno, Y. Mishura, **A. Yurchenko-Tytarenko** VOLTERRA SANDWICHED VOLATILITY MODELS
19:00-19:40	**Continuation of the Plenary Session** Join Zoom Meeting https://us02web.zoom.us/j/87544231078?pwd=Mk0vWGNJQ3RDaDJWQWQ5QlUzdWZWUT09 Meeting ID: 875 4423 1078 Passcode: 906115

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2 June		**3 June**	
Chair : J. Ivanovs		**Chair : E. Pirozzi**	
15:00-15:30	**G. Ascione** ON EXIT TIMES FROM OPEN SETS OF TIME-CHANGED MARKOV PROCESSES	15:00-15:30	**A. De Gregorio**, F. Iafrate TELEGRAPH RANDOM EVOLUTIONS ON A CIRCLE
15:30-16:00	**V. Makogin** SMALL DEVIATIONS FOR MIXED FRACTIONAL BROWNIAN MOTION WITH A TREND	15:30-16:00	**M. D'Ovidio** DELAYED AND RUSHED MOTIONS
16:00-16:20	A. Di Crescenzo, **A. Meoli** BIVARIATE SHOCK MODELS WITH UNDERLYING SPACE-FRACTIONAL POISSON PROCESS	16:00-16:20	**V. Turchyn,** O. Pyrozhenko STOCHASTICITY AND DETERMINICITY IN MECHANICAL SYSTEMS
16:20-16:40	Yu. Mishura, G. Shevchenko**, S. Shklyar** GAUSSIAN PROCESSES WITH VOLTERRA KERNELS	16:20-16:40	**I. Turchyn** WAVELET-BASED SIMULATION OF STOCHASTIC PROCESSES FROM SOME CLASSES
16:40-17:00	**Coffee break**	16:40-17:00	**Coffee break**
Chair : Yu. Mishura		**Chair : A. De Gregorio**	
17:00-17:30	**K. Kubilius** ON APPROXIMATION OF THE FRACTIONAL SDEs WITH NON-LIPSCHITZ DIFFUSION COEFFICIENT	17:00-17:30	**A. I. Volodin** CONVERGENCE OF SERIES OF DEPENDENT φ-SUBGAUSSIAN RANDOM VARIABLES
17:30-18:00	**J. Ivanovs** IMPLEMENTABLE COUPLING OF LÉVY PROCESS AND BROWNIAN MOTION	17:30-17:50	**O. I. Vasylyk**, O. A. Lagoda SOME PROPERTIES OF STRICTLY φ-SUB-GAUSSIAN QUASI SHOT NOISE PROCESSES
18:00-18:20	**D. Marushkevych**, P. Chigansky, M. Kleptsyna ACCURACY IN FILTERING PROBLEMS FOR FRACTIONAL MODELS	17:50-18:10	**I. V. Rozora** STATISTICAL PROPERTIES OF THE ESTIMATORS OF IMPULSE RESPONSE FUNCTIONS
18:20-18:40	**N. V. Kruglova**, O. O. Dykhovychnyi ON THE CHOICE OF AN OPTIMAL TIME PARAMETRIZATION FOR A NEW GAUSSIAN PROCESS MODELING ALGORITHM	18:10 - 18:30	**R. E. Yamnenko** ON ESTIMATE OF SUPREMUM DISTRIBUTION OF DRIFTED ORLICZ PROCESS OF EXPONENTIAL TYPE
18:40 -19:00	A. O. Pashko, **O. I. Vasylyk** SIMULATION OF FRACTIONAL BROWNIAN MOTION: A SPECTRAL REPRESENTATION APPROACH	18:30-18:50	**T. O. Ianevych**, A. O. Pashko, I. V. Rozora MODELLING A STOCHASTIC PROCESS WITH GIVEN ACCURACY AND RELIABILITY IN UNIFORM NORM