

Taras Shevchenko National University of Kyiv
National Pedagogical Dragomanov University
Institute of Mathematics of the National Academy of Sciences of Ukraine
V. M. Glushkov Institute of Cybernetics of the National Academy of Sciences of Ukraine
Kyiv Mathematical Society

International Conference

**MODERN STOCHASTICS:
THEORY AND APPLICATIONS. V**



**June 1–4, 2021
Kyiv, Ukraine**

CONFERENCE PROGRAM

Tuesday 1 June

Join Zoom Meeting <https://us02web.zoom.us/j/87544231078?pwd=Mk0vWGNJQ3RDaDJWQWQ5QIUzdWZWUT09>

Meeting ID: 875 4423 1078

Passcode: 906115

9:30-10:00	Conference opening. Welcome speech from Organizers	Afternoon plenary session	
PLENARY TALKS		PLENARY TALKS	
Chair : A. Jakubowski		Chair : A. Veretennikov	
10:00-10:40	R. Schilling , D. Berger ON THE (STRONG) LIOUVILLE PROPERTY FOR LÉVY GENERATORS	15:00-15:30	N. Leonenko , D. Grahovac, M. Taqqu LIMIT THEOREMS, SCALING OF MOMENTS AND INTERMITTENCY FOR INTEGRATED supOU PROCESSES
10:45-11:15	N. Yoshida RECENT DEVELOPMENTS IN THE THEORY OF ASYMPTOTIC EXPANSION	15:30-16:00	A. Ayache LOWER BOUND FOR LOCAL OSCILLATIONS OF HERMITE PROCESSES
11:15-11:45	M. Röckner EQUILIBRIA OF NONLINEAR DISTORTED BROWNIAN MOTIONS	16:00-16:15	Coffee break
11:45-12:15	E. Pardoux NON MARKOVIAN EPIDEMIC MODELS, LAW OF LARGE NUMBERS AND CENTRAL LIMIT THEOREMS	16:15-19:00	Sections
12:15-12:30	Coffee break	Evening plenary session	
PLENARY TALKS		PLENARY TALK	
Chair : E. Pardoux		Chair : A. Veretennikov	
12:30-13:00	A. Veretennikov ON SKOROKHOD'S METHOD FOR MCKEAN – VLASOV SDES	19:00-19:40	N. Krylov ON TIME INHOMOGENEOUS STOCHASTIC ITÔ EQUATIONS WITH DRIFT IN L_{d+1}
13:00-13:30	A. Jakubowski RECENT ADVANCES ON THE A.SKOROKHOD REPRESENTATION		
13:30-14:00	C. Tudor RANDOM MATRICES WITH CORRELATED ENTRIES IN WIENER CHAOS		
14:00-14:05	Information from Organizers		
14:05-15:00	Lunch		

Wednesday 2 June

Join Zoom Meeting https://us02web.zoom.us/j/87544231078?pwd=Mk0vWGNJQ3RDaDJWQWQ5QIUzdWZWUT09 Meeting ID: 875 4423 1078 Passcode: 906115		Join Zoom Meeting https://us02web.zoom.us/j/88542029975?pwd=SGRoWkdGZmU1di9hRnhiMGVDb2dMUT09 Meeting ID: 885 4202 9975 Passcode: 903763	
PLENARY TALKS		PLENARY TALKS	
Chair : E. Priola		Chair : A. Kukush	
9:45-10:25	M. Podolskij , J. Ivanovs OPTIMAL ESTIMATION OF SOME RANDOM QUANTITIES OF A LÉVY PROCESS		
10:30-11:10	M. Grothaus STRONG MIXING WITH RATE OF CONVERGENCE FOR OPERATOR SEMI-GROUPS WITH NON-SECTORIAL GENERATORS	10:45-11:15	N. Kordzakhia ON APPROXIMATIONS OF WEIGHTED KOLMOGOROV-SMIRNOV DISTRIBUTION
11:15-11:45	A. Olenko ESTIMATION OF CYCLIC LONG-MEMORY PROCESSES	11:15-11:45	M.I. Gomes GENERALIZED MEANS UNDER NON-REGULAR FRAMEWORKS AND ESTIMATION OF PARAMETERS OF EXTREME EVENTS
11:45-12:15	E. Spodarev LONG RANGE DEPENDENCE OF HEAVY TAILED RANDOM FUNCTIONS	11:45-12:15	S. Zwanzig ON PARAMETER ESTIMATION FOR HIGH DIMENSIONAL ERRORS-IN-VARIABLES MODELS
12:15-12:30	Coffee break	12:15-12:30	Coffee break
PLENARY TALKS		PLENARY TALKS	
Chair : A. Olenko		Chair : E. Spodarev	
12:30-13:00	A. Di Crescenzo BIRTH-DEATH PROCESSES AND GOMPERTZ-TYPE GROWTH MODELS	12:30-13:00	S. Roelly . BRIDGES AND THEIR CHARACTERISTICS
13:00-13:30	M.Meiners , A.Iksanov, K.Kolesko FLUCTUATIONS OF BIGGINS' MARTINGALES AT COMPLEX PARAMETERS	13:00-13:30	P. Imkeller ON THE GEOMETRY OF SOME ROUGH WEIERSTRASS AND TAKAGI TYPE CURVES: SBR MEASURE AND LOCAL TIME
13:30-14:00	E. Priola OPTIMAL REGULARITY RESULTS FOR KOLMOGOROV EQUATIONS AND UNIQUENESS FOR SOME CRITICAL SPDEs	13:30-14:00	B. Rüdiger THE BOLTZMANN (–ENSKOG) PROCESS
Sections 15:00-19:00		Sections 15:00-19:00	

Thursday 3 June

Join Zoom Meeting https://us02web.zoom.us/j/87544231078?pwd=Mk0vWGNJQ3RDaDJWQWQ5QIUzdWZWUT09 Meeting ID: 875 4423 1078 Passcode: 906115		Join Zoom Meeting https://us02web.zoom.us/j/88542029975?pwd=SGRoWkdGZmU1di9hRnhiMGVDb2dMUT09 Meeting ID: 885 4202 9975 Passcode: 903763	
PLENARY TALKS		PLENARY TALKS	
Chair : A. Daletskii		Chair : A. Iksanov	
10:00 -10:40	D. Marinucci THE GEOMETRY OF RANDOM SPHERICAL EIGENFUNCTIONS	10:10 -10:40	G. Di Nunno SENSITIVITY ANALYSIS IN THE INFINITE DIMENSIONAL HESTON MODEL
10:45-11:15	Y. Kondratiev LIFE IN RANDOM TIMES	10:45-11:15	D. Buraczewski LIMIT THEOREMS FOR SUPERCRITICAL BRANCHING PROCESSES IN RANDOM ENVIRONMENT
11:15-11:45	W. Bock GENERALIZED SCALING OPERATORS AND GENERALIZED GREY BROWNIAN MOTION – A GENERALIZATION BEYOND GAUSSIANITY	11:15-11:45	N. Limnios DIFFUSION APPROXIMATION OF BRANCHING PROCESSES IN FIXED AND RANDOM ENVIRONMENT
11:45-12:15	D. Finkelshtein SPATIO-TEMPORAL CORRELATIONS IN INDIVIDUAL-BASED MODELS	11:45-12:15	A. Basse-O'Connor , M. Podolskij, C. Thäle BERRY–ESSEÉN THEOREM FOR PARTIAL SUMS OF FUNCTIONALS OF HEAVY-TAILED MOVING AVERAGES
12:15-12:30	Coffee break	12:15-12:30	Coffee break
PLENARY TALKS		PLENARY TALKS	
Chair : W. Bock		Chair : G. Di Nunno	
12:30-13:00	A. Daletskii , S. Albeverio, Z. Brzeźniak STOCHASTIC CAMASSA-HOLM EQUATION WITH CONVECTION TYPE NOISE	12:30-13:00	L. Beghin STOCHASTIC PROCESSES RELATED TO INCOMPLETE GAMMA FUNCTIONS
13:00-13:30	A. Kulik GENERALIZED COUPLINGS AND WEAK SOLUTIONS TO STOCHASTIC DELAY EQUATIONS	13:00-13:30	J. M. Corcuera PATH DEPENDENT KYLE EQUILIBRIUM MODEL
13:30-14:00	S. Baran OPTIMAL DESIGNS FOR COMPLEX ORNSTEIN-UHLENBECK PROCESSES	13:30-14:00	E. Azmoodeh STEIN OPERATORS
14:00-15:00	Lunch	14:00-15:00	Lunch
Sections 15:00-19:00		Sections 15:00-19:00	

Friday 4 June

Join Zoom Meeting https://us02web.zoom.us/j/87544231078?pwd=Mk0vWGNJQ3RDaDJWQWQ5QIUzdWZWUT09 Meeting ID: 875 4423 1078 Passcode: 906115		Join Zoom Meeting https://us02web.zoom.us/j/88542029975?pwd=SGRoWkdGZmU1di9hRnhiMGVDb2dMUT09 Meeting ID: 885 4202 9975 Passcode: 903763	
PLENARY TALKS		PLENARY TALKS	
Chair : L. Stettner		Chair : M. Urusov	
10:00 -10:40	M. Rásonyi INVARIANT MEASURES FOR FRACTIONAL VOLATILITY MODELS		
10:45-11:15	E. Orsingher , F. Cinque ON THE DISTRIBUTION OF THE MAXIMUM OF THE TELEGRAPH PROCESS	10:45-11:15	D. Silvestrov ASYMPTOTIC ALGORITHMS OF PHASE SPACE REDUCTIONS FOR PERTURBED SEMI-MARKOV-TYPE PROCESSES
11:15-11:45	V. Piterbarg HIGH EXCURSION PROBABILITIES FOR GAUSSIAN FIELDS ON SMOOTH MANIFOLDS	11:15-11:45	R. Leipus , J. Šiaulyš ON CLOSURE PROPERTIES OF CONVOLUTION EQUIVALENT DISTRIBUTION
11:45-12:15	T. Sottinen LONG-RANGE DEPENDENT COMPLETELY CORRELATED MIXED FRACTIONAL BROWNIAN MOTION	11:45-12:15	P. Spreij NONPARAMETRIC BAYESIAN VOLATILITY ESTIMATION FOR GAMMA-DRIVEN STOCHASTIC DIFFERENTIAL EQUATIONS
12:15-12:30	Coffee break	12:15-12:30	Coffee break
PLENARY TALKS		PLENARY TALKS	
Chair : T. Sottinen		Chair : P. Spreij	
12:30-13:00	L. Stettner RISK SENSITIVE STOPPING AND IMPULSE CONTROL PROBLEMS	12:30-13:00	L. Vitasaari SUFFICIENT VARIABILITY OF PATHS AND DIFFERENTIAL EQUATIONS WITH BV-COEFFICIENTS
13:00-13:30	B. Martinucci ON THE TELEGRAPH PROCESS CONFINED BY NON-STANDARD BOUNDARIES	13:00-13:30	S. Tappe INVARIANT MANIFOLDS FOR STOCHASTIC PARTIAL DIFFERENTIAL EQUATIONS IN A SCALE OF HILBERT SPACES
13:30-14:00	F. Polito SOME STOCHASTIC PROCESSES BASED ON GENERALIZED MITTAG-LEFFLER FUNCTIONS	13:30-14:00	M. Urusov THE EMCEL SCHEME FOR APPROXIMATING IRREGULAR SDEs AND GENERAL DIFFUSIONS
14:00-14:15	Conference Closing. Stay with this Zoom Meeting	14:00-14:15	Conference Closing. Join Zoom Meeting on the left by https://us02web.zoom.us/j/87544231078?pwd=Mk0vWGNJQ3RDaDJWQWQ5QIUzdWZWUT09 Meeting ID: 875 4423 1078 Passcode: 906115
14:15-15:00	Lunch	14:15-15:00	Lunch
Sections 15:00-19:00		Sections 15:00-19:00	