

STOCHASTIC OPTIMIZATION

Dedicated to the 80th anniversary of Pavlo Knopov

Chairs P. Knopov, V.Norkin

Join Zoom Meeting <https://us02web.zoom.us/j/88973290958?pwd=djJnUUd6ajV5RW9IRTRBd2thbklEdz09>

Meeting ID: 889 7329 0958

Passcode: 002221

2 June	
Chair : V. Norkin	
15:00-15:30	G. Horvath, I. Horvath, M. Telek HIGH ORDER, LOW VARIANCE MATRIX EXPONENTIAL DISTRIBUTIONS
15:30-16:00	A. Barbiero , A. Hitaj DISCRETE APPROXIMATION OF CONTINUOUS DISTRIBUTIONS OBTAINED BY MINIMIZING THE WEIGHTED CRAMÉR-VON MISES DISTANCE
16:00-16:20	Yu. M. Ermoliev , T. Ermolieva ITERATIVE PROCEDURE OF NON-SMOOTH STOCHASTIC OPTIMIZATION FOR DISTRIBUTED MODELS LINKAGE UNDER UNCERTAINTY AND ASYMMETRIC INFORMATION: ROBUST FOOD-WATER-ENERGY-ENVIRONMENTAL SECURITY NEXUS MANAGEMENT
16:20-16:40	T. Ermolieva , Yu. M. Ermoliev NONSMOOTH STOCHASTIC OPTIMIZATION AND ITERATIVE SQG METHODS FOR ADVANCED ROBUST ESTIMATION, MACHINE LEARNING AND DISTRIBUTED MODELS LINKAGE PROBLEMS
16:40-16:50	Coffee break
Chair : P. Knopov	
16:50-17:10	P. S. Knopov, V. I. Norkin STOCHASTIC OPTIMIZATION OF THE STOCHASTIC STORAGE PROCESSES
17:10-17:30	V. M. Gorbachuk WHOLESALE PRICE CONTRACTS UNDER RANDOM DEMAND
17:30-17:50	V. S. Kyrylyuk RISK MEASURES IN THE FORM OF INFIMAL CONVOLUTION
17:50 - 18:00	L. B. Vovk , E. J. Kasitskaya, O. P. Knopov LARGE DEVIATIONS FOR THE EMPIRICAL MEANS METHOD WITH WEAKLY DEPENDENT OBSERVATIONS
18:00-18:10	O. Bogdanov APPLICATION OF STOCHASTIC DISCRETE AGE-OF-INFECTION EPIDEMIC MODEL FOR LENGTHY EPIDEMIC FORECASTING
18:10-18:20	M. Dunaievskiy , S.-B. Suleimanov THE TARGET FUNCTION FOR ECONOMIC-ECOLOGICAL SYSTEM AT HIGH RISK
18:20-18:30	O. O. Bahchedjioglou OPTIMAL INVESTMENTS FOR THE STANDARD UTILITY MAXIMIZATION PROBLEM WITH NON-CONCAVE UTILITY IN COMPLETE MARKET MODEL