STATISTICS OF STOCHASTIC PROCESSES AND RANDOM FIELDS

Chairs A. Ivanov, A. Kukush, R. Maiboroda

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1 June	
Chair : A. Kukush	
16:15-16:45	**A. V. Ivanov**, K. K. Moskvychova ON LARGE DEVIATIONS OF THE RESIDUAL CORRELOGRAM IN THE FUNCTIONAL NONLINEAR REGRESSION
16:45-17:15	**R. Maiboroda** BOOTSTRAP, JACKKNIFE AND CROSS-VALIDATION FOR MIXTURES WITH VARYING CONCENTRATIONS
17:15-17:35	A. V. Ivanov, N. N. Leonenko, **I. V. Orlovskyi** WHITTLE ESTIMATOR FOR LINEAR NOISE SPECTRAL DENSITY PARAMETER IN FUNCTIONAL NONLINEAR REGRESSION
17:35-17:55	**O. Sugakova** PRINCIPAL COMPONENTS ANALYSIS FOR MIXTURES WITH VARYING CONCENTRATIONS
17:55-18:15	**A. Medžiūnas**, Kestutis Kubilius HURST INDEX ESTIMATES FOR STOCHASTIC DIFFERENTIAL EQUATIONS
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		**4 June**	
Chair : A. Ivanov		**Chair : I. Orlovskyi**	
15:00-15:30	**K. Chiba** AN M-ESTIMATIOR FOR STOCHASTIC DIFFERENTIAL EQUATIONS DRIVEN BY FRACTIONAL BROWNIAN MOTION WITH SMALL HURST PARAMETER	15:00-15:30	F. Autin, **C. Pouet** TESTS ON THE COMPONENTS OF DENSITY MIXTURES
15:30-16:00	O. O. Chernova, **A. G. Kukush** COX PROPORTIONAL HAZARDS MODEL WITH HETEROSCEDASTIC ERRORS IN COVARIATES	15:30-16:00	**P. K. Babilua**, E. A. Nadaraya ON ONE ESTIMATE OF THE BERNOULLI REGRESSION FUNCTION
16:00-16:20	**A. A. Abdushukurov**, S. B. Bozorov ON ESTIMATION OF DISTRIBUTION FUNCTION UNDER RIGHT RANDOM CENSORING	16:00-16:20	**I. Blazhievska**, V. Zaiats CROSS-CORRELOGRAM SIDO-SYSTEM IRF'S ESTIMATORS IN SPACES OF CONTINUOUS FUNCTIONS
16:20-16:40	**R. S. Muradov** RANDOM CENSORING MODEL AND ESTIMATION OF BIVARIATE SURVIVAL FUNCTION	16:20-16:40	**N. T. Dushatov** ESTIMATION OF MEAN RESIDUAL LIFE FUNCTION BY CENSORED DATA
16:40-17:00	**Coffee break**	16:40-17:00	**Coffee break**
Chair : A. Kukush		**Chair : K. Ralchenko**	
17:00-17:30	A. G. Kukush, S. S. Lohvinenko, Yu. S. Mishura, **K.V.Ralchenko** INTEGRATED APPROACH TO PARAMETER ESTIMATION FOR MIXED FRACTIONAL BROWNIAN MOTION WITH TREND	17:00-17:30	A. Di Crescenzo, **P. Paraggio**, P. Román-Román, F. Torres-Ruiz STATISTICAL ANALYSIS OF A LOGNORMAL DIFFUSION PROCESS WITH MULTI-SIGMOIDAL LOGISTIC MEAN
17:30-18:00	**T. Maiti** STATISTICAL MACHINE LEARNING WITH LARGE SPATIAL DATA	17:30-18:00	**V. Holý**, J. Zouhar SCORE-DRIVEN MODEL OF TIME-VARYING RANKINGS
18:00-18:20	**Yu. S. Kharin** CONSTRUCTION AND STATISTICAL ANALYSIS OF PARSIMONIOUS HIGH-ORDER MARKOV CHAINS	18:00-18:20	M. Luz, **M. Moklyachuk** EXTRAPOLATION PROBLEM FOR STOCHASTIC SEQUENCES WITH PERIODICALLY STATIONARY INCREMENTS
18:20-18:40	A. V. Ivanov, **I. M. Savych** ASYMPTOTIC NORMALITY OF KOENKER-BASSETT ESTIMATOR OF LINEAR FUNCTIONAL REGRESSION PARAMETER	18:20 - 18:40	**I. I. Golichenko**, M. P. Moklyachuk EXTRAPOLATION OF PERIODICALLY CORRELATED STOCHASTIC SEQUENCES WITH MISSING OBSERVATIONS
18:40 -19:00	**A. Yu. Kharin** PERFORMANCE AND ROBUSTNESS OF SEQUENTIAL STATISTICAL DECISION RULES	18:40-18:50	**D. A. Avetisian**, K. V. Ralchenko PARAMETER ESTIMATION IN STOCHASTIC HEAT EQUATION DRIVEN BY FRACTIONAL BROWNIAN MOTION

18:50-19:00	A. G. Kukush, **M. S. Yakovliev** CONSISTENT ESTIMATION IN LINEAR REGRESSION MODEL UNDER A MIXTURE OF CLASSICAL AND BERKSON ERRORS IN COVARIATE