Предварительная научная программа *4-й Международной конференции по стохастическим методам*

03.06.2019

Секция 1. Стохастический анализ

ФИО докладчика	Название доклада
Ширяев Альберт Николаевич	Some our results with Mark Yor on stochastic integral representation and those which was not completed
Белопольская Яна Исаевна	Systems of nonlinear forward Kolmogorov equations
Emmanuel Denis Lépinette	Conditional cores and conditional convex hulls of random sets
Гущин Александр Александрович	The joint law of the maximum and terminal value of a max-continuous local submartingale
Холево Александр Семенович	Generators of quantum one-dimensional diffusions
Тихомиров Александр Николаевич	On the normal approximation of maximum of large number of quadratic forms
Иевлев Павел	Initial-boundary value problems for the Schrödinger equation and complex Wiener process
Donchev Doncho Stefanov	Asymptotic solutions to the inverse Shiryaev problem
Мельникова Ирина Валерьяновна	Semigroups related to stochastic problems
Павлов Игорь Викторович	Deformed Processes and Their Deflators
Петрова Юлия	On small ball probabilities for finite-dimensional perturbations of Gaussian processes
Платонова Мария	Probabilistic approximations of the Cauchy problem solutions for some evolution equation
Tappe Stefan	Invariant manifolds in scalings of Hilbert spaces

Шатских Сергей Яковлевич	Conditional distributions corresponding to generalized random fields
Сметанников Даниил	Comparison of approaches to the study of equations for probabilistic characteristics of a random process

03.06.2019

Секция 2. Предельные теоремы

ФИО докладчика	Название доклада
Афанасьев Валерий Иванович	Functional Limit Theorems for Decomposable Branching Processes with Two Particle Types
Якымив Арсен Любомирович	Limit theorem for multivariate exponential family distributions
Питербарг Владимир Ильич	On accompanying measures and asymptotic expansions in limit theorems for maximum of random variables
Ульянов Владимир Васильевич	Limit theorems for cycles in generalized random graphs
Березин Сергей	Double Scaling Limit for Laguerre Ensembles
Ракитко Александр Сергеевич	Limit theorems in multifactorial dimensionality reduction
Слепов Николай Алексеевич	On the convergence rate in limit theorems for random sum of random variables.
Tursunov Gafur Tairovich	Asymptotic behavior of empirical process constructed from a sample of random size

04.06.2019

Секция 3. Математическая статистика

ФИО докладчика	Название доклада
Булинский Александр Вадимович	Estimation of mutual information and applications
Васильев Вячеслав Артурович	Optimal parameter estimation with application to model construction of financial mathematics
Мартынов Геннадий Владимирович	Kramer-von Mises test for gamma distribution family
Бородина Татьяна Сергеевна	Probit transformation for kernel estimates of the distribution function in dose-effect relationships
Димитров Денис Валерьевич	Statistical estimation of the Kullback-Leibler Divergence and Identification of Materials Inhomogeneities
Ермаков Михаил Сергеевич	On consistency of nonparametric tests
Хатскевич Владимир Львович	On the optimal estimation of random variables
Колданов Петр Александрович	Statistical procedures for network structure identification with invariant risk function
Колданов Александр Петрович	Optimal statistical statistical procedure for gaussian graphical model selection
Пчелинцев Евгений Анатольевич	Model selection method for an adaptive estimation in regression models with non-Gaussian Ornstein-Uhlenbeck noises
Rakhimova Gulnoza Gafurovna	Sequential estimation by fixed-width confidence intervals some nonparametric statistics
Родионов Игорь Владимирович	On parametric estimation of distribution tails
Мелкумова Лана Эдуардовна	Simplified PCC and conditional quantile reproducibility
Маринова Ирина Викторовна	Application of mathematical statistics methods for solving applied economic problems
Лещенко Сергей Сергеевич	Generalized optimization problems for testing two composite hypotheses

04.06.2019

Секция 4. Стохастические дифференциальные уравнения и включения

ФИО докладчика	Название доклада
Гликлих Юрий Евгеньевич	Stochastic equations with current velocities and osmotic velocities (mean derivatives)
Насыров Фарит Сагитович	Strong solution of SDE
Задорожний Владимир Григорьевич	On the mathematical expectation of solving a linear system of differential equations with three random coefficients
Макарова Алла Викторовна	An existence of solutions for stochastic differential inclusions I
Бовкун Вадим Андреевич	The connection between infinite-dimensional SDE with jumps and deterministic problems for probabilistic characteristics
Алексеева Ульяна Алексеевна	Stochastic processes and semigroups of operators
Горлов Владимир Александрович	Nonlinear dynamics in hysteresis structures
Машков Евгений Юрьевич	Singular Stochastic Leontieff type equation in current velocities of solutions
Шумафов Магомет Мишаустович	Stochastic Stability of the Second-Order Differential Equations and Systems
Тлячев Вячеслав Бесланович	Stochastic Stability of the Second-Order Differential Equations and Systems
Ушкхо Адам Дамирович	Some Problems of Numerical Solution Stochastic Differential Equations and Systems
Захаров Никита Вячеславович	On completeness of stochastic flows
Желтикова Ольга Олеговна	On existence of optimal solutions for stochastic differential equations and inclusions
Азарина Светлана Владимировна	On some stochastic differential inclusion on the infinite dimensional

	manifold
Карачанская Елена Викторовна	Stabilization for stochastic dynamical systems
Степанова Анастасия	Probabilistic approach to constructing a numerical solution of the Cauchy problem for a system of forward nonlinear parabolic equations
Цикин Сергей Викторович	The approximation of the solutions of some evolution equations with the help of mathematical expectations of functionals of random walks
Немченко Екатерина	Probabilistic methods to construct numerical solutions of the Cauchy problem for systems of quasilinear parabolic equations
Залыгаева Мария Евгеньевна	On some applications of mean derivatives to the discription of the motion of viscous incompressible fluids
Хазиахметов Рустем Ришатович	Stochastic deterministic Bellman's principle
Сучкова Дилара Айратовна	Construction of the solution of a new version of the stochastic long-wave equation (BBM) with white noise dispersion
Щетка Екатерина	On monodromization method

05.06.2019

Секция 5. Ветвящиеся процессы и случайные блуждания

ФИО докладчика	Название доклада
Ватутин Владимир Алексеевич	Branching processes in random environment

Яровая Елена	Multipoint Perturbations in Branching Random Walks
Булинская Екатерина Владимировна	Front propagation for particles population
Imomov Azam Abdurakhimovich	Remarks on critical Galton-Watson Branching Processes with possibly infinite variance and Immigration
Рядовкин Кирилл	On branching random walks on periodic lattices
Рытова Анастасия Игоревна	Cluster structure in branching walks with heavy tails

05.06.2019

Секция 6. Финансовая и страховая математика. Вероятностные методы в экономике.

ФИО докладчика	Название доклада
Esquível Manuel Leote	On a Stochastic Model for a Cooperative Banking Scheme for Microcredit
Grigorova Miryana	Option pricing in non-linear incomplete markets
Vostrikova Lioudmila	On the utility maximization for Levy switching models
Кудрявцев Олег Евгеньевич	Numerical methods for pricing double barrier options under Levy models

Рохлин Дмитрий Борисович	Some models of production incentives
Житлухин Михаил	Asymptotically optimal strategies in a market model with competition
Bordag Ljudmila	Optimization problem for a portfolio with an illiquid asset in the case of an exponential utility function
Гречко Александр	Calibration of jump activity parameter of cryptocurrencies prices
Муромская Анастасия Андреевна	On the probability of ruin of a joint-stock insurance company
Родоченко Василий	On pricing double barrier options in Kou-like models using matrix factorization and Strang splitting
Шамраева Виктория Викторовна	Research of the structure of a subset of martingale measures satisfying the Weakened Condition of Noncoincidence of Barycenters
Ширяева Людмила Константиновна	On the extraction of minimal bivariate copula from a one distribution
Шорохов Сергей Геннадьевич	On some properties of CEV stochastic model and its applications
Цветкова Инна Владимировна	About deformed processes that allow deflators

Данекянц Анжелика Генриковна	On rational solutions of systems for interpolation martingale measures
Дербенев Игорь Олегович	Comparison of approaches to deriving equations for probabilistic characteristics of random processes with jumps
Неумержицкая Наталья Вячеславовна	Examples of deflators for deformed processes
Харин Александр Александрович	Auto-transformations of the distributions of random variables and behavioral economics.
Zanette Antonino	Computing Credit Valuation Adjustment solving coupled PIDEs in the Bates mode
Мироненко Георгий Викторович	On optimal dividend, reinsurance and investment startegies in a diffusion model
Асилгареев Артур Салаватович	On the comparison of the Asian options prices under the Heston model
Abdullaev Ulmas Alisherovich	On a semiparametric method in economics
Алимова Елена Владимировна	Neural networks for financial time series prediction

07.06.2019

Секция 7. Вероятность в промышленности, строительстве и экологии.

ФИО докладчика	Название доклада
Ляпин Александр Александрович	The use of spectral analysis from random impact to estimation the state of structures
Зеленцов Леонид Борисович, Богачева Марина Николаевна, Пирко Дмитрий Владимирович	Stochastic modeling of investment and construction project on the basis of intelligent control system
Никитина Алла Валерьевна, Лященко Татьяна Владимировна	Mathematical modeling of microbiological oil pollution destruction in the coastal system based of stochastic approach
Сидорякина Валентина Владимировна	Numerical study of the stochastic model of suspension transport in shallow waters
Чуб Елена Григорьевна	Development of a stocastic gyrostabilizer motion model
Переходцева Эльвира Викторовна	The development of the stochastic forecast methods of the heavy and dangerous summer precipitation over the territory of North Coucasis.
Переварюха Андрей Юрьевич	Population model of pest Cardiaspina albitextura with stochastic transition to the outbreak phase
Королев Александр Владимирович	TBA
Новикова Светлана	TBA

07.06.2019

Секция 8. Вероятность и информация.

ФИО докладчика	Название доклада
Кожевин Алексей	Mutual Information Estimation
Медведева Екатерина Георгиевна	Modeling the blockage of Line-of-Sight for mmWave communication in the air-to-everything networks
Мисюра Валентина Владимировна	Methods of preliminary processing of stochastic processes with neural network modeling
Москалева Фаина	Two traffic types queue model for mmWave access point

07.06.2019

Секция 9. Марковские процессы и цепи.

ФИО докладчика	Название доклада
Смородина Наталия	Reflecting Levy processes and associated families of linear operators.
Кочеганова Мария	Limit theorems for the multidimensional Markov chain describing dynamics of a crossroad controlled with a threshold priority algorithm
Кудрявцев Евгений Владимирович	Limit theorems for the flow control systems in a class of closed-loop algorithms

Молчанов Дмитрий Александрович	Building a model of two types of traffic for mmwave access point
Печерский Евгений Абрамович	Some applications of the large deviations to the radiation problems
Демчук Анжелика	TBA

07.06.2019

Секция 10. Оптимальные процедуры.

ФИО докладчика	Название доклада
Углич Сергей Илларионович	Minimax Problem in a Task with Priorities
Красий Надежда Павловна	Optimization of quasilinear models with dependent priorities
Сайфутдинова Наталья Анатольевна	Some optimization problem in an economic system with the stochastic nature of control actions
Волосатова Татьяна Анатольевна	Optimization problem for an objective function with an infinite number of independent priorities
Лисовский Дмитрий	TBA

08.06.2019

Секция 11. Вероятностные методы в геометрии, анализе и физике.

ФИО докладчика	Название доклада
Лыков Александр	Boundedness problems of in nonequilibrium statistical physics
Карп Дмитрий	Fox's H function as infinitely divisible probability distribution
Климентов Сергей Борисович	Representations of the Generalize Analytic Functions
Ситник Сергей Михайлович	Special functions in probability problems
Чистяков Александр Евгеньевич, Проценко Софья Владимировна	Analysis of turbulent exchange by stochastic analysis methods
Меликян Маргарита Врежовна, Хрипунов Олег	Boundedness problems of in nonequilibrium statistical physics
Королева Юлия Олеговна	TBA
Шишкина Элина Леонидовна	Random motions and fractional calculus
Власков Григорий Андреевич, *Можаев Александр Михайлович*	Stochastic Methods in Modelling of Ionosphere
Климентов Дмитрий Сергеевич	Stochastic sign of minimal surface

08.06.2019

Секция 12. Прикладные стохастические модели.

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ФИО докладчика	Название доклада
Сухинов Александр Иванович	Numerical study of the stochastic model of suspension transport in shallow waters
Гришин Владимир Анатольевич	A simple method for bias reduction in the nonparametric distribution function estimation
Mishkoy Gheorghe Konstantin	Polling models with semi-Markov switching
Naumov Valeriy Arsentievich	Product-form Markovian multi-resource loss systems
Рыков Владимир Васильевич,	On sensitivity of stochastic models
Самуйлов Константин Евгеньевич	Product-form Markovian multi-resource loss systems
Schmidt Thorsten	The valuation of insurance products linked to financial markets
Сопин Эдуард Сергеевич	Approximate analysis of the limited resources queuing system
Тихов Михаил Семенович	Statistical estimation of quantal dose-response curves using the method of stochastic approximation

Зорин Андрей Владимирович	Stochastic models of adaptive control processes with conflicting inputs and nonhomogeneous customers
Федоткин Михаил Андреевич	Stochastic models of adaptive control processes with conflicting inputs and nonhomogeneous customers
Гайдамака Юлия Васильевна	Product-form Markovian multi-resource loss systems
Козырев Дмитрий	On sensitivity of reliability models
Кравченко Людмила Владимировна	Probabilistic modeling of sprinkling processes.
Магазев Алексей	Markov models of security threats and its deformations
Sonin Isaac	Locks, Bombs and Testing
Булинская Екатерина Вадимовна	New insurance models
Чухно Ольга, *Чухно Надежда*	A Chatbot as an environment for carrying out the Group Decision Making process
Хайров Эмиль Маратович	Modeling of LOS blockage while transmitting in Millimeter-Wave Air-To-Everything Networks

Кочеганов Виктор	Tandem of queueing systems with cyclic service with prolongations analysis
Перелевский Святослав Сергеевич	Improved nonparametric estimation of the drift in diffusion process
Разумчик Ростислав	TBA