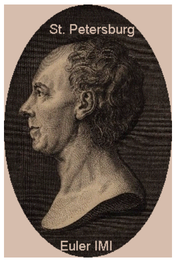

- Website: indico.eimi.ru/e/ibragimov90
- Venue: The Euler International Mathematical Institute
  Pesochnaya nab. 10, St Petersburg, Russia
- Lunch: Kwakker Restaurant, Akademika Pavlova street 7
  kwakker.ru
- Internet: SSID: EIMIWAP WEP key: 2756B9B097

September 30, Friday

9:00–9:30	**REGISTRATION**	
9:30–10:30	**OPENING: Zoom session** Frank Aurzada, Konstantin Borovkov, Alexander Bulinski, Denis Denisov, Sergey Foss, Anna Gusakova, Zakhar Kabluchko, Linda Khachatryan, Yury Kutoyants, Stanislav Molchanov, Boris Nahapetian, Victor Ohanyan, Zhan Shi, Alexandre Tsybakov, Igor Wigman, Vitali Wachtel, Sergey Zuev	
10:30–11:10	**Anatoly Vershik** Uniqueness of invariant Markov numerations and tilings of posets	
11:10–11:40	**COFFEE BREAK**	
11:40–12:20	**Alexander Bufetov** The Gaussian multiplicative chaos for the sine-process	
12:20–13:00	**Vladimir Ulyanov** Inference via randomized test statistics	
13:00	**GROUP PHOTO**	
13:00–15:00	**LUNCH**	Kwakker Restaurant
15:00–15:40	**Alexander Sakhanenko** On first-passage times for generalized random walks	
15:40–15:55	**COFFEE BREAK**	
15:55–16:35	**Vladimir Bogachev** Nonlinear Kantorovich problems and Hausdorff distances between plans	
16:35–16:50	**COFFEE BREAK**	
16:50–17:30	**Alexander Nazarov** Spectral analysis and L_2-small ball asymptotics of some FBM-like processes	
17:30	**OPENING RECEPTION**	Euler Institute

October 1, Saturday

9:30–10:10	**Irina Shevtsova** › Comparison of central and noncentral Lyapounov fractions with application to Berry–Esseen bounds for Poisson random sums
10:10–10:50	**Alexander Tikhomirov** › Limit theorems for spectrum of random graphs
10:50–11:10	**COFFEE BREAK**
11:10–11:50	**Alexey Naumov** › On Dirichlet boundary crossing
11:50–12:10	**COFFEE BREAK**
12:10–12:50	**Vladimir Lotov** › Exact formulas in some boundary crossing problems for integer-valued random walks
12:50–13:30	**Elena Yarovaya** › Martingale method for studying branching random walks
13:30–15:00	**LUNCH** — Kwakker Restaurant
15:00–15:40	**Rustam Ibragimov** › New approaches to robust inference on market (non-)efficiency, volatility clustering and nonlinear dependence
15:40–16:20	**Stanislav Shaposhnikov** › The superposition principle for Fokker–Planck–Kolmogorov equations

October 2, Sunday

10:10–10:50	**Evgeny Prokopenko** › Multi-Normex approach for evaluating the sum of heavy tailed random vectors	
10:50–11:10	**COFFEE BREAK**	
11:10–11:50	**Ernst Presman** › An Inventory Model with Markov Chain Modulated Commodity Prices and long-run average costs	
11:50–12:10	**COFFEE BREAK**	
12:10–12:50	**Alexey Khartov** › Quasi-infinitely divisible distributions	
12:50–13:30	**Marat Burnashev** › On Stein's lemma in a general case	
13:30–15:00	**LUNCH**	Kwakker Restaurant
15:00–15:40	**Natalia Stepanova** › Sparse signal recovery with Subbotin noise	
15:40–16:20	**Alexander Gushchin** › Old and new results on sets of joint distributions of certain pairs of stochastic processes	