
Russian-Chinese Conference on Probability Theory

June 8–12, 2026

St. Petersburg Department of Steklov Mathematical Institute (PDMI RAS)
Marble Hall · Fontanka 27, St. Petersburg

Monday, June 8

Day 1

9:55 **Opening**

10:00 – 10:30 **Xiao Fang**

Central limit theorem for high temperature Ising models via martingale embedding

10:30 – 11:00 **Alexandr Tikhomirov**

On the central limit theorems for resolvent of random matrices

11:00 – 11:30 **Coffee break**

11:30 – 12:00 **Panyu Wu**

Threshold diffusion process

12:00 – 12:30 **Hanchao Wang**

TBA

12:30 – 14:30 **Lunch**

14:30 – 15:00 **Alexey Naumov**

TBA

15:00 – 15:30 **Ting-Yi Wu**

TBA

15:30 – 16:00 **Coffee break**

16:00 – 16:30 **Vladimir Spokoiny**

Estimation of a smooth functional

16:30 – 17:00 **Andrei Zaitsev**

Transport distance estimates in the Central Limit Theorem

10:00 – 10:30 **Wei Liu**

TBA

10:30 – 11:00 **Alexander Veretennikov**

On ergodic properties of SDE solutions

11:00 – 11:30 **Coffee break**

11:30 – 12:00 **Jimin Ye**

A copula-based compressed principal component analysis for high-dimensional heavy-tailed data

12:00 – 12:30 **Congzao Dong**

TBA

12:30 – 14:30 **Lunch**

14:30 – 15:00 **Stanislav Shaposhnikov**

Doubling variables and uniqueness of probability solutions to degenerate stationary Kolmogorov equations

15:00 – 15:30 **Irina Shevtsova**

TBA

15:30 – 16:00 **Coffee break**

16:00 – 16:30 **Aleksandr Shklyaev**

Strongly subcritical Markov linear recurrence sequences in a random environment

16:30 – 17:00 **Mariia Platonova**

On a probabilistic approach to the Cauchy problem solution for an evolution equation with a higher even-order differentiation operator and a variable coefficient

- 10:00 – 10:30 **Pavel Yaskov**
Marchenko–Pastur law: necessary and sufficient conditions
- 10:30 – 11:00 **Elena Yarovaya**
On the inheritance of properties of random walks when moving to a lattice of higher dimension
- 11:00 – 11:30 **Coffee break**
- 11:30 – 12:00 **Wei Li**
Stochastic reliability optimization of a controlled circuit using a GA-RBFNN algorithm
- 12:00 – 12:30 **Vladimir Vatutin**
Population size of critical Galton–Watson processes under small deviations and infinite variance
- 12:30 – 14:30 **Lunch**
- 14:30 – 15:00 **Andrei Borodin**
Distributions of functionals of branching diffusion process
- 15:00 – 15:30 **Temirlan Abildayev**
Multipoint penalization for symmetric Lévy processes
- 15:30 – 16:00 **Coffee break**
- 16:00 – 16:30 **Dmitry Shatilovich**
Analysis of mean field games via Fokker–Planck–Kolmogorov equations: existence of equilibria
- 16:30 – 17:00 **Irina Lukashova**
Multitype non-symmetric branching random walks on \mathbb{Z}^d with a block-triangular branching intensity matrix
- 17:00 **Conference reception**

- 10:00 – 10:30 **Dayue Chen**
TBA
- 10:30 – 11:00 **Vladimir Ulyanov**
TBA
- 11:00 – 11:30 **Coffee break**
- 11:30 – 12:00 **Kirill Ryadovkin**
Asymptotics of the mean number of particles of periodic branching random walk at a distant point
- 12:00 – 12:30 **Elena Dyakonova**
Reduced critical branching processes evolving in non-favorable random environment
- 12:30 – 14:30 **Lunch**
- 14:30 – 15:00 **Alexey Khartov**
The rational-infinitely divisible distributions: characterizations, decompositions, and denseness
- 15:00 – 15:30 **Daniil Panov**
Dynamical construction of the Gaussian free field on graphs
- 15:30 – 16:00 **Coffee break**
- 16:00 – 16:30 **Viktor Khamzin**
TBA
- 16:30 – 17:00 **Andrei Frolov**
On the Borel–Cantelli lemma and its dynamical forms for interval maps

- 10:00 – 10:30 **Yuri Yakubovich**
Stochastic growth of integer partitions related to the generalized Ewens measure
- 10:30 – 11:00 **Mariia Dospolova**
TBA
- 11:00 – 11:30 **Coffee break**
- 11:30 – 12:00 **Andrei Podchishchailov**
Asymptotic distribution of the derivative of the Brownian taut string
- 12:00 – 12:30 **Artyom Bolotin**
TBA
- 12:30 – 14:30 **Lunch**
- 14:30 – 15:00 **Alexander Kolmogorov**
Gaussian multi-armed bandit and batch data processing
- 15:00 – 15:30 **Artur Sidorenko**
On convergence of the Mayer problems arising in the theory of financial markets with transaction cost
- 15:30 – 16:00 **Coffee break**
- 16:00 – 16:30 **Yury Malyshkin**
Different effects in spatial preferential attachment models
- 16:30 – 17:00 **Andrei Zorine**
On estimating a shape of periodic intensity in Poisson process
- 17:00 – 17:30 **Gennady Martynov**
Some results from the Cramér–von Mises–Smirnov (ω^2) test theory
- 17:30 **Closing remarks**