
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**

On eigenvalues of symmetric discrete random matrix

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

17:00 **Welcome refreshments**

10:00 – 10:30 **Wei Liu**

Concentration inequalities and exponential inequalities for the mean field interacting particle systems and McKean–Vlasov equations

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 **Irina Shevtsova**

A moment inequality for the Kantorovich distance to the symmetric equilibrium transform and its applications

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 **Aleksandr Shklyaev**

Strongly subcritical Markov linear recurrence sequences in a random environment

15:30 – 16:00 **Coffee break**

16:00 – 16:30 **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

16:30 – 17:00 **Alexey Khartov**

The rational-infinitely divisible distributions: characterizations, decompositions, and denseness

17:00 – 17:30 **Alexander Kolnogorov**

Gaussian multi-armed bandit and batch data processing

10:00 – 10:30 **Elena Yarovaya**

On the inheritance of properties of random walks when moving to a lattice of higher dimension

10:30 – 11:00 **Wei Li**

Stochastic reliability optimization of a controlled circuit using a GA-RBFNN algorithm

11:00 – 11:30 **Coffee break**

11:30 – 12:00 **Vladimir Vatutin**

Population size of critical Galton–Watson processes under small deviations and infinite variance

12:00 – 12:30 **Andrei Borodin**

Distributions of functionals of branching diffusion process

12:30 – 14:30 **Lunch**

14:30 – 15:00 **Pavel Yaskov**

Marchenko–Pastur law: necessary and sufficient conditions

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 \mathbf{Z}^d with a block-triangular branching intensity matrix

17:00 – 17:30 **Guided tour of the St. Petersburg Department of Steklov Mathematical Institute**

17:30 **Conference reception**

10:00 – 10:30 **Dayue Chen**

TBA

10:30 – 11:00 **Congzao Dong**

Some limit theorems of a random Dirichlet series indexed by primes

11:00 – 11:30 **Coffee break**

11:30 – 12:00 **Vladimir Ulyanov**

TBA

12:00 – 12:30 **Kirill Ryadovkin**

Asymptotics of the mean number of particles of periodic branching random walk at a distant point

12:30 – 14:30 **Lunch**

14:30 – 15:00 **Elena Dyakonova**

Reduced critical branching processes evolving in non-favorable random environment

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

17:00 – 17:30 **Sergey Nikitin**

Ergodic control in 1D diffusions with resetting boundaries

10:00 – 10:30 **Yuri Yakubovich**

Stochastic growth of integer partitions related to the generalized Ewens measure

10:30 – 11:00 **Mariia Dospelova**

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 **Artur Sidorenko**

On convergence of the Mayer problems arising in the theory of financial markets with transaction cost

15:00 – 15:30 **Yury Malyshkin**

Different effects in spatial preferential attachment models

15:30 – 16:00 **Coffee break**

16:00 – 16:30 **Andrei Zorine**

On estimating a shape of periodic intensity in Poisson process

16:30 – 17:00 **Gennady Martynov**

Some results from the Cramér–von Mises–Smirnov (ω^2) test theory

17:00 **Farewell refreshments**