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# 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

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**Monday, June 8**

Day 1

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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**

*On the estimation of Schrödinger potentials*

15:00 – 15:30 **Ting-Yi Wu**

*Probability theories behind AI data*

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**

*Limit theorems for the tagged particle in exclusion processes*

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**

*Gaussian approximation in stochastic approximation technique*

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 ( $\omega^2$ ) test theory*

17:00 **Farewell refreshments**