Conference "New Trends in Mathematical Stochastics", Aug. 30-Sept. 3

▶ Website: indico.eimi.ru/event/94

▶ Venue: The Euler International Mathematical Institute

Pesochnaya nab. 10, St Petersburg, Russia

▶ Lunch: Kwakker Restaurant, Akademika Pavlova street 7

kwakker.ru

▶ Conf. Dinner: Chekhov Restaurant, Petropavlovskaya street 4

restaurant-chekhov.ru

▶ Internet: SSID: EIMIWAP WEP key: 2756B9B097



August 30,	Monday Monday
9:30-9:55	REGISTRATION Euler Institute
9:55-10:00	OPENING
10:00-10:50	Alexandr Tikhomirov Extreme singular values of sparse rectangular random matrices
10:50-11:10	COFFEE BREAK
11:10-12:00	Alexey Naumov Tight High Probability Bounds for Linear Stochastic Approximation with Fixed Stepsize
12:00-12:20	COFFEE BREAK
12:20-13:10	Nikita Karagodin Non the distribution of the last exit time over a slowly growing boundary for a Gaussian process
13:10-15:00	LUNCH Kwakker Restaurant
15:00–15:50	Elena Yarovaya ▶ On Spatial Distribution of Particle Field for Branching Random Walks
15:50-16:10	COFFEE BREAK
16:10-17:00	Vladislav Vysotsky ▶ Contraction principle for trajectories of random walks
17:00-17:20	COFFEE BREAK
17:20–18:10	Ivan Alexeev $ \ \ \ \ \ \ \ $ Stable random variables with a complex index α . The case of $ \alpha-1/2 <1/2$.
18:30-21:00	OPENING RECEPTION DURING BOAT TRIP

YAKOV NIKITIN MEMORIAL SESSION



9:45–10:00	Ildar Ibragimov • Opening
10:00-10:50	Alexander Nazarov Some new results on spectral equivalence of Gaussian random functions
10:50-11:10	COFFEE BREAK
11:10-12:00	Natalia Stepanova Non sup-functionals of weighted empirical processes with applications to inferential problems in high dimensions
12:00-12:20	COFFEE BREAK
12:20-13:10	Bojana Milošević Description based approach for construction of goodness-of-fit tests: randomly censored data case
13:10-15:00	LUNCH Kwakker Restaurant
15:00–15:50	Anna Tchirina A modified problem by Ya. Yu. Nikitin
15:50-16:10	COFFEE BREAK
16:10-17:00	Marija Cuparić $lacksquare$ On the asymptotic efficiency of recent characterization based exponentiality tests of L^2 and L^∞ type
17:00-17:20	COFFEE BREAK
17:20–18:10	Ekaterina Simarova Limit theorems for U-max statistics with kernels defined on a plane
18:10-18:30	Ilya Ragozin New Scale-free Goodness-of-fit Tests for Rayleigh Distribution Based on Some Characterization and Some Special Property

September 1,	Wednesday
10:00-10:50	Evgeny Spodarev Extrapolation of Heavy Tailed Random Fields Via Level Sets
10:50-11:10	COFFEE BREAK
11:10-12:00	Mariia Dospolova Discrete intrinsic volume
12:00-12:20	COFFEE BREAK
12:20-13:10	Irina Shevtsova Convergence rate estimates in the Rényi theorem with no support constraints
	GROUP PHOTO
13:10-15:00	LUNCH Kwakker Restaurant
15:00–15:50	Svyatoslav Novikov New results on asymptotic independence
15:50-16:10	COFFEE BREAK
16:10-17:00	Nikita Puchkin Exponential Savings in Agnostic Active Learning through Abstention
17:00-17:20	COFFEE BREAK
17:20-18:10	Tatiana Moseeva ▶ Random sections of convex bodies and distribution of the volume of weighted Gaussian simplex

September 2,	Thursday
10:00-10:50	CANCELLED
10:50-11:10	COFFEE BREAK
11:10-12:00	Alexander Tarasov Reconstruction of the covariance matrix of a 3D centered Gaussian vector from the distribution of the coordinate-wise maximum
12:00-12:20	COFFEE BREAK
12:20-13:10	Sergey Samsonov Probability and moment inequalities for additive functionals of geometrically ergodic Markov chains
13:10-15:00	LUNCH Kwakker Restaurant
15:00–15:50	Arman Tadevosian • Gaussian Assignment Process
15:50-16:10	COFFEE BREAK
16:10-17:00	Nikita Alexeev Trees in random graphs and genome rearrangements
18:00	CONFERENCE DINNER Chekhov Restaurant

September 3,	Friday
10:00-10:50	Alexander Gushchin The joint distributions of certain pairs of stochastic processes
10:50-11:10	COFFEE BREAK
11:10-12:00	Sergey Nikitin Large Deviations of Telecom Processes
12:00-12:20	COFFEE BREAK
12:20-13:10	Vladimir Dmitriev Martingale control variate for reinforcement learning
13:10-15:00	LUNCH Kwakker Restauran
15:00–15:50	Artem Nikolaev An analogue of the local time of the complex Brownian motion process
15:50-16:10	COFFEE BREAK
16:10-17:00	Roman Ragozin On conditional characteristics of PSI-processes and their sums
17:00-17:30	CLOSING