International conference "Stochastic Optimal Stopping"(SOS-2010)
12-16 September 2010, Petrozavodsk, Russia

Program

September 12: Arrival day.

13.00 Registration

18.00 Welcome party

September 13: Working day.

9.00 Opening remark

Plenary talks:

9.15-10.15 **Albert Shiryaev** “A quickest detection problem with an expensive cost for carried out observation”

10.15-10.30 *Coffee break*

10.30-11.15 **Larry Shepp** “On a misuse of mathematics in optimal stopping and finance models”

11.15-11.30 *Coffee break*

Section: Optimal stopping rules

11.30-12.00 **Vladimir Mazalov** “Equilibrium in n-person game of “Showcase Showdown””

12.00-12.30 **Katsunori Ano** “Multiple stopping version of the odds theorem in optimal stopping”

12.30-14.00 *Lunch*

Plenary talks:

14.00-14.45 **Hans Rudolf Lerche** “Blackwell Prediction”

14.45-15.00 *Coffee break*

Section: Optimal stopping in finance

15.00-15.30 **Victoria Kreps** “Solutions for bidding games with two risky assets: the case of two and three states”

15.30-16.00 **Victor Domansky** “Solutions for bidding games with two risky assets: the general case”

16.00-16.30 **Suria Kumacheva** “The choice of the strategy of the tax control with the use of statistical information about taxpayers”

16.30-16.45 *Coffee break*

Section: Disorder problem

16.45-17.15 **Valentina Burmistrova** “The estimates of change-point times and compensation times given levels of tumor markers”

17.15-17.45 **Evgeny Ivashko** “Best-choice problem with disorder”

September 14: Working day.

	Plenary talks:
9.00-9.45	**Krzysztof Szajowski** “A double optimal stopping of marked renewal process”
9.45-10.00	*Coffee break*
10.00-10.45	**Albrecht Irle** “American options with guarantee”
10.45-11.00	*Coffee break*
	Section: Optimal stopping rules
11.00-11.30	**Ernst Presman** “Method of the solution of the optimal stopping problem based on the modification of the reward function”
11.30-12.00	**Roman Ivanov** “On selling a stock at the ultimate maximum for the exponential of the normal-inverse Gaussian process”
12.00-12.30	**Tatyana Shelonina** “Threshold strategy of an estimation in a problem of a choice of the best variant”
12.30-14.00	*Lunch*
	Section: Stochastic games and stochastic control
14.00-14.30	**Alexandr Kolnogorov** “Minimax strategy for Bernoulli two-armed bandit with one known probability of income”
14.30-15.00	**Anna Ivashko** “Two-sided mate choice problem”
15.00-15.30	**Alexey Tikhomirov** “On the convergence rate of the Markov symmetric random search”
15.30-16.00	**Julia Chuyko** “An optimal arrival time problem for queuing system”
16.00-16.30	*Coffee break*
	Section: Stochastic games and stochastic control
16.30-17.00	**Ekaterina Shevkoplyas** “Differential games with random terminal time”
17.00-17.30	**Yuri Pavlov “**Power-law random graphs and generalized allocation scheme**”**
17.30-18.00	**Elena Bernikovich** “The limit distributions of the maximum size of a tree in a random unlabelled and unrooted forest”
18.00-18.30	**Marina Leri** “On the stopping of destruction process in the Internet-type graphs”
18.30-19.00	**Nina Plaksina** “Equilibrium in prices for providers in queueing system”
19.00	*Conference dinner*

September 15: Excursions.

Excursion to Kizhi island

September 16: Departure day.