

Russian-Scandinavian Symposium

"Probability Theory and Applied Probability"

PTAP'2006

August 26 - 31, 2006, Petrozavodsk, Russia

Program of the Symposium

August 26, Arrival day.

13:00 Registration in "Aleksandrovka village".

August 27, Working day.

9:00 Opening.

9:20 - 10:20 Plenary talk. *Albert Shiryaev. "New results in the generalized bayesian and minimax "disorder" problems".*

Section "Probability"

10:30 - 11:00 *Paavo Salminen "Optimal stopping of Hunt and Levy processes".*

11:00 - 11:30 *M.A. Lifshits. "Finite Rank Approximation of Tensor-Type Random Fields".*

11:30 - 12:00 Coffee break.

12:00 - 12:20 *Celine Jost. "Measure-preserving transformations of Volterra Gaussian processes and related bridges".*

12:20 - 12:40 *Eero Saksman. "Unconditional martingale differences and norms of singular in-tegral operators".*

12:40 - 13:00 *Brita Ruths. "Exit times for past-dependent systems".*

13:00 - 13:20 *Dario Gasbarra.*

13:20 - 15:00 Lunch.

15:00 - 16:00 Plenary talk. *Stefan Geiss. "Besov spaces and stochastic approximation".*

16:00 - 16:30 Coffee break.

Section "Applied probability"

16:30 - 17:00 *Tommi Sottinen. "Black-Scholes prices with stylized facts".*

17:00 - 17:30 *Vladimir Mazalov. "House-selling problem with changing costs".*

17:30 - 18:00 *Michele Pagano, S. Giordano, M. Gubinelly. "Efficiency of the Bridge Monte-Carlo method for rare events of Gaussian Processes".*

18:00 - 18:30 *Eusey Morozov. "Stability analysis of regenerative queueing systems".*

20:30 Welcome party.

August 28, Working day.

9:00 - 10:00 Plenary talk. *Andrey Borodin. "Distribution of functionals of diffusions with jumps".*

Section "Probability"

10:10 - 10:40 *David Vere-Jones. "Self-similar random measures with long-range dependence".*

10:40 - 11:10 *Alexander Gushchin. "On robust utility maximization".*

11:10 - 12:40 Coffee break.

11:40 - 12:00 *Anni Toivola. "Interpolation and approximation in".*

12:00 - 12:30 *Hannu Reittu, Ilkka Norros, Balakrishna Prabhu. "On the robustness of power law random graphs".*

12:30 - 13:00 *Yuri Pavlov. "Limit theorems for random web graphs".*

13:00 - 14:30 Lunch.

14:30 - 15:30 Plenary talk. *Bernt Oksendal. "A Malliavin calculus approach to the maximum principle for stochastic control of jump diffusions, with applications to finance".*

Section "Applied probability"

15:30 - 16:00 *Michael Taksar. "New results and open problems in diffusion optimization models in finance and insurance".*

16:00 - 16:30 Coffee break.

16:30 - 17:00 *Agnes Sulem. "Utility - based pricing and hedging in models with jumps".*

17:00 - 17:30 *Anatoly Manita. "Three stages in the long-time behavior of stochastic particle system with synchronization".*

17:30 - 18:00 *Andrey Garnaeov, T. Sidyarto. "A Continuous Search Game".*

18:00 - 18:30 *Olga Bogoiavlenskaia, Andrey Salo. "Analytical Approximation for performance metrics of data communication distributed flow control".*

19:00 Supper.

August 29, Tourist day.

8:30 Departure from "Aleksandrovka village" to Kizhi island and see center "Polar Odyssey".

20:30 Banquet.

August 30, Working day.

9:00 - 10:00 Plenary talk. *Novikov Alexander. "Boundary crossing problems for a Ornstein-Uhlenbeck process: some explicit and asymptotic results".*

Section "Probability"

10:10 - 10:40 Alexander Martikainen. "Chung law and small deviations for renewal processes."

10:40 - 11:10 Sergey Melnikov. "On the class of boolean functions with the inheritance of input sequence statistical characteristic property".

11:10 - 11:40 Coffee break.

Section "Applied probability"

11:40 - 12:10 Victor Domansky, Victoria Kreps. "Random price fluctuations at stock markets and repeated games with asymmetric information".

12:10 - 12:30 Andrey Sokolov, Elena Aksenova, Anna Lazutina, Anton Tarasyuk. "Probability Models and Optimal Algorithms of Dynamic Data Structure Control".

12:30 - 12:50 Anna Falko, Vladimir Mazalov. "Voting in the best-choice problem with rank criterion".

12:50 - 13:10 Alexandra Borodina. "Using of Regenerative Sequences in Splitting Method".

13:10 - 14:40 Lunch.

14:40 - 15:40 Plenary talk. Ingemar Kaj. "Scaling properties of Poisson germ-grain models with power-law grain size".

15:40 - 16:00 Coffee break.

Section "Mathematical statistics and applications"

16:00 - 16:30 Yasunori Fujikoshi. "Asymptotic Theory of Some Statistics in Canonical Correlation Analysis When the Dimension and the Sample Size are Large".

16:30 - 16:50 Evgeniy Rafikov. "About Rates of Convergence of Empirical Frequencies to the True Probabilities".

16:50 - 17:10 Marina Leri. "On some approaches to the development of intellectualized statistical software".

17:10 - 17:30 Sergei Stafeev. "On factor analysis models with correlated residuals".

17:30 - 17:50 Valery Tararin, Yuri Pavlov, Irina Cheplyukova, Elena Khvorostyan-skaya. "On random automorphism of a finite Boolean lattice".

17:50 - 18:10 Elena Khvorostyanskaya. "On emergence of the giant tree in a random unlabeled forest".

18:10 - 18:30 Poster Session.

- Shegelman I. R., Shchegoleva L. V., Lukashevich V. M. "The statistical analysis of climatic conditions for planning development of forests resources".
- Dmitry Bodyonov, Evsey Morozov. "Verification of the LRD Property in the Tandem Networks".
- Irina A. Cheplyukova. "Limit distributions of the number of cyclic vertices and trees in random mapping with given the number of cycles".
- Sergey P. Chistiakov. "On Inductive Construction Of The Rule-Based Knowledge Bases".

- Alexandr Belyy, Evsey Morozov. "A formalism of Generalized Semi-Markov Processes oriented to quasi regeneration".

- A. A. Rogov, K. A. Rogova "The usage of statistical methods for the research on Karelian petroglyphs".

- Sedov Aleksey, Nekrasov Mikhail. "Application of statistics for increase of an overall performance with the grammatic dictionary".

19:00 Supper.

August 31, Departure day.

10:00 Departure from "Aleksandrovka village".