International Workshop

Modern Trends in Probability Theory and Mathematical Statistics III

dedicated to the memory of Professor Yuriy Kozachenko (1.12.1940–5.05.2020)

1 December 2020

Program

14:00 – 14:30	**Alexander Ivanov** Some results on estimation of the noise covariance function in time continuous regression model
14:30 – 15:00	**Nikolai Leonenko** Estimating the covariance function of isotropic field on the sphere
15:00 – 15:30	**Giulia Di Nunno** Stochastic control for Volterra equations driven by time-changed noises
15:30 – 16:00	**Vladimir Piterbarg** and Yu.A. Scherbakova On accompanying measures and asymptotic expansions in limit theorems for maximum of random variables
16:00 – 16:30	**Rita Giuliano-Antonini** Convergence for weighted sums of Lüroth type random variables
16:30 – 17:00	Break
17:00 – 17:30	**Enzo Orsingher** and M.M. Marchione Hyperbolic geometry and Asian Options
17:30 – 18:00	**Lyudmyla Sakhno** Investigation of stochastic processes related to partial differential equations with random initial conditions
18:00 – 18:30	**Tommi Sottinen** Integration-by-parts characterizations of Gaussian processes
18:30 – 19:00	**Andrei Volodin** On the Sub-Gaussianity of the r-Correlograms
1.12.2020	**Andriy Olenko** On the running maxima of subgaussian double arrays of random variables (video presentation)