

MODERN STOCHASTICS: THEORY AND APPLICATIONS II

September 7-11, 2010, Kyiv, Ukraine

Organized by

Kyiv National Taras Shevchenko University
Institute of Mathematics of National Academy of Sciences of Ukraine
National Technical University of Ukraine "Kiev Polytechnic Institute"
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General

International Conference "Modern Stochastics: Theory and Applications II" is dedicated to three anniversaries of prominent Ukrainian scientists: Anatolij Skorokhod, Volodymyr Korolyuk and Igor Kovalenko.

The aim of the conference is to bring together national and international researchers in probability and related fields. It will provide a unique opportunity for exchanging ideas and discussing recent results and new trends in probability, statistics and their applications.

Sections

Diffusion Processes
Fractal Analysis
Gaussian and Related Processes and Random Fields
Generalized Renewal Processes
Information Security
Interacting Particle Systems
Limit Theorems for Stochastic Processes and Fields
Markov and Semi-Markov Processes
Mathematics of Finance
Queuing systems
Risk Processes and Actuarial Mathematics
Statistics of Stochastic Processes
Stochastic Analysis
Stochastic Differential Equations
Stochastic Models of Evolution Systems

Program committee

V. Korolyuk, chair
Yu. Kozachenko, vice-chair
V. Anisimov
V. Buldygin
A. Dorogovtsev
A. Dudin
A. Fall
O. Ivanov
O. Klesov
P. Knopov
Yu. Kondratiev
I. Kovalenko
O. Kukush
E. Lebedev
N. Leonenko
N. Limnios
R. Maiboroda
M. Pratsiovytyj
M. Savchuk
D. Silvestrov

Organizing committee

O. Zakusylo, chair
A. Samoilenko, co-chair
Yu. Mishura, vice-chair
M. Portenko, vice-chair
O. Borysenko
B. Kopytko
O. Kurchenko
S. Makhno
M. Moklyachuk
V. Radchenko
L. Sakhno
N. Semenovska
G. Shevchenko
O. Stanzhitskyj
E. Tsarkov
G. Torbin
T. Yakovenko
R. Yamnenko
V. Yasynskyj
Ya. Yelejko

Invited speakers

S. Albeverio, *Bonn University, Germany*
V. Anisimov, *Research Statistics Unit, GlaxoSmithKline, UK*
V. Belavkin, *University of Nottingham, UK*
Yu. Belyaev, *Umea University, Sweden*
V. Buldygin, *National Technical University of Ukraine "Kiev Polytechnic Institute"*
A. Bulinski, *Moscow State University, Russia*
J.M. Corcuera, *University of Barcelona, Spain*
P. Doukhan, *University of Cergy-Pontoise, France*
M. Dozzi, *University of Nancy, France*
A. Gnedin, *Utrecht University, Netherlands*
A. Gushchin, *Steklov Mathematical Institute, Russia*
K.-H. Indlekofer, *Paderborn University, Germany*
I. Kátai, *Eötvös Loránd University, Hungary*
M. Kleptsyna, *University of Maine, France*
V. Konakov, *Central Economics Mathematical Institute, Russia*
Yu. Kondratiev, *Bielefeld University, Germany*
I. Kovalenko, *Cybernetics Institute of Academy of Sciences, Ukraine*
V. Korolyuk, *Mathematical Institute of Academy of Sciences, Ukraine*
K. Kubilius, *Institute of Mathematics and Informatics, Lithuania*
N. Leonenko, *Cardiff University, UK*
N. Limnios, *Compiègne University of Technology, France*
E. Merzbach, *Bar-Ilan University, Israel*
I. Molchanov, *University of Bern, Switzerland*
A. Neuenkirch, *Dortmund University*
E. Orsingher, *University of Rome "La Sapienza", Italy*
G. Peccati, *Universite Paris Ouest, France*
M. Röckner, *Bielefeld University, Germany*
M.D. Ruiz-Medina, *University of Granada, Spain*
O. Seleznev, *Umea University, Sweden*
D. Silvestrov, *Stockholm University, Sweden*
A. Skorokhod, *Michigan University, USA*
T. Sottinen, *University of Vaasa, Finland*
U. Stadtmüller, *University of Ulm, Germany*
A. Swishchuk, *Calgary University, Canada*
E. Valkeila, *Helsinki University of Technology, Finland*
V. Vatutin, *Steklov Mathematical Institute, Moscow, Russia*
A. Veretennikov, *University of Leeds, UK*

Proceedings of the conference will be published as a special Festschrift volume of "Communications in Statistics - Theory and Methods" in honor of Anatolij Skorokhod, Volodymyr Korolyuk and Igor Kovalenko.

Registration

You can register on the web page of the Conference. The conference fee is 100€. Participants from Ukraine pay reduced fee. The deadline for registration is 1 March 2010, for abstract submission is 1 April 2010.