International Conference **Prokhorov and Probability Theory**
dedicated to the 90th anniversary of the birth of Yu. V. Prokhorov
16–17 December 2019, Moscow

Monday, December 16

Steklov Mathematical Institute of RAS, 8 Gubkina St., Conference hall, 9th floor

9:50 – 10:00	*Opening* (*Albert N. Shiryaev*)
10:00 – 11:00	**Albert N. Shiryaev** (Steklov Mathematical Institute of RAS, Russia) Prokhorov's theorem
11:00 – 11:45	**Friedrich Götze** (Bielefeld University, Germany) Concentration of measure and entropic convergence
11:45 – 12:10	*Coffee break*
12:10 – 12:55	**Shige Peng** (Shandong University, China) Law of large numbers and central limit theorem in cases of uncertainty of probabilities
12:55 – 13:40	**Igor S. Borisov** (Sobolev Institute of Mathematics of SB RAS, Russia) Poissonization inequalities for sums of independent B-valued random variables
13:40 – 15:00	*Lunch*
15:00 – 15:45	**Péter Major** (Alfréd Rényi Institute of Mathematics, Hungary) Non-central limit theorems for non-linear functionals of vector valued Gaussian stationary random sequences
15:45 – 16:30	**Dmitry N. Zaporozhets** (St. Petersburg Department of Steklov Mathematical Institute of RAS, Russia) Approximation of sums of random vectors by infinitely divisible distributions
16:30 – 17:00	*Coffee break*
17:00 – 17:45	**Ekaterina V. Bulinskaya** (Lomonosov Moscow State University, Russia) New applied probability models and optimization problems
17:45 – 18:30	**Vladimir I. Lotov** (Novosibirsk State University and Sobolev Institute of Mathematics of SB RAS, Russia) Random walks with two levels of control
18:30	*Welcome reception*

The conference is supported by the Simons Foundation and the Ministry of Science and Higher Education of the Russian Federation (Agreement no. 075-15-2019-1614).

Tuesday, December 17

Lomonosov Moscow State University, Faculty of Computational Mathematics and Cybernetics, 1/52 Leninskie Gory, aud. P-13 (П-13)

9:15 – 9:30	**Igor A. Sokolov** (Lomonosov Moscow State University, Russia) *Greetings*
9:30 – 10:15	**Yasunori Fujikoshi** (Hiroshima University, Japan) Asymptotic results on joint variable and rank selection methods in high-dimensional multivariate regression model
10:15 – 11:00	**Yakov Yu. Nikitin** (Saint-Petersburg University and Higher School of Economics, Russia) Goodness-of-fit and symmetry tests based on characterizations, and their efficiency
11:00 – 11:30	*Coffee break*
11:30 – 12:15	**Manuel L. Esquível** (NOVA University Lisbon, Portugal) An example of a financial market model obtained by Euler discretization of a continuous model
12:15 – 13:30	**Alexander V. Prokhorov** (Lomonosov Moscow State University, Russia) Ю.В. Прохоров в жизни
13:30 – 15:00	*Lunch*
15:00 – 15:45	**Gerd Christoph** (Otto von Guericke University Magdeburg, Germany) Asymptotic expansions for multivariate statistics based on random size samples
15:45 – 16:30	**Ernst L. Presman** (Central Economics and Mathematics Institute RAS, Russia) On modifications of Lindeberg and Rotar conditions in central limit theorem
16:30 – 17:00	*Coffee break*
17:00 – 17:45	**Vladimir V. Ulyanov** (Lomonosov Moscow State University, Russia) Gaussian measures of large balls in statistical inference
17:45	*Closing*

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