❱ **Website:** indico.eimi.ru/e/ibragimov90

❱ **Venue:** The Euler International Mathematical Institute
Pesochnaya nab. 10, St Petersburg, Russia

❱ **Lunch:** Kwakker Restaurant, Akademika Pavlova street 7
kwakker.ru

❱ **Internet:** SSID: EIMIWAP WEP key: 2756B9B097
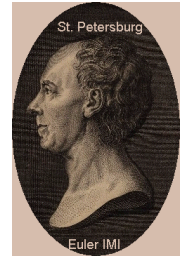
September 30,	Friday

9:00–9:30 **REGISTRATION**

9:30–10:30 **OPENING: Zoom session**
❱ Frank Aurzada, Konstantin Borovkov, Alexander Bulinski, Denis Denisov, Sergey Foss, Anna Gusakova, Zakhar Kabluchko, Yury Kutoyants, Stanislav Molchanov, Victor Ohanyan, Zhan Shi, Alexandre Tsybakov, Igor Wigman, Vitali Wachtel, Sergey Zuev

10:30–11:10 **Anatoly Vershik**
❱ Uniqueness of invariant Markov numerations and tilings of posets

11:10–11:40 **COFFEE BREAK**

11:40–12:20 **Alexander Bufetov**
❱ The Gaussian multiplicative chaos for the sine-process

12:20–13:00 **Linda Khachatryan, Boris Nahapetian**
❱ Gibbs measure. Evolution of definition and Dobrushin's thesis

13:00 **GROUP PHOTO**

13:00–15:00 **LUNCH** Kwakker Restaurant

15:00–15:40 **Alexander Sakhanenko**
❱ On first-passage times for generalized random walks

15:40–15:55 **COFFEE BREAK**

15:55–16:35 **Vladimir Bogachev**
❱ Nonlinear Kantorovich problems and Hausdorff distances between plans

16:35–16:50 **COFFEE BREAK**

16:50–17:30 **Alexander Nazarov**
❱ Spectral analysis and L_2-small ball asymptotics of some FBM-like processes

17:30 **OPENING RECEPTION** Euler Institute

October 1,   Saturday

9:30–10:10   **Vladimir Ulyanov**
❱ Inference via randomized test statistics

10:10–10:50   **Alexander Tikhomirov**
❱ Limit theorems for spectrum of random graphs

10:30–11:00   **COFFEE BREAK**

11:00–11:40   **Alexey Naumov**
❱ On Dirichlet boundary crossing

11:40–12:10   **COFFEE BREAK**

12:10–12:50   **Vladimir Lotov**
❱ Exact formulas in some boundary crossing problems for integer-valued random walks

12:50–13:30   **Elena Yarovaya**
❱ Martingale method for studying branching random walks

13:30–15:00   **LUNCH**   Kwakker Restaurant

15:00–15:40   **Rustam Ibragimov**
❱ New approaches to robust inference on market (non-)efficiency, volatility clustering and nonlinear dependence

15:40–16:20   **Vladimir Vatutin**
❱ Critical branching processes in random environment with immigration: life of a single family

16:20–16:50   **COFFEE BREAK**

16:50–17:30   **Dmitry Korshunov**
❱ On statistical tests for distinguishing distribution tails

17:30–18:10   **Irina Shevtsova**
❱ Comparison of central and noncentral Lyapounov fractions with application to Berry–Esseen bounds for Poisson random sums

October 2, Sunday

9:30–10:10	**Stanislav Shaposhnikov**
	❱ The superposition principle for Fokker–Planck–Kolmogorov equations
10:10–10:50	**Evgeny Prokopenko**
	❱ Multi-Normex approach for evaluating the sum of heavy tailed random vectors
10:30–11:00	**COFFEE BREAK**
11:00–11:40	**Ernst Presman**
	❱ An Inventory Model with Markov Chain Modulated Commodity Prices and long-run average costs
11:40–12:10	**COFFEE BREAK**
12:10–12:50	**Alexey Khartov**
	❱ Quasi-infinitely divisible distributions
12:50–13:30	**Alexander Holevo**
	❱ Logarithmic Sobolev inequalities and Quantum Gaussian Maximizers
13:30–15:00	**LUNCH** Kwakker Restaurant
15:00–15:40	**Mamikon Ginovyan**
	❱ On the prediction error for singular stationary processes
15:40–16:20	**Marat Burnashev**
	❱ On Stein's lemma in a general case
16:20–16:50	**COFFEE BREAK**
16:50–17:30	**Natalia Stepanova**
	❱ Sparse signal recovery with Subbotin noise
17:30–18:10	**Alexander Gushchin**
	❱ Old and new results on sets of joint distributions of certain pairs of stochastic processes