Workshop A.Novikov-70
Stochastic Methods in Finance and Statistics
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The Organising Committee: Albert Shiryaev, Aleksey Muravlev, Mikhail Zhitlukhin, Yu.Kabanov

Speakers :
A. Tartakovsky
M. Burnashev
Yu. Kutoyants
A. Polunchenko
B. Darkhovsky
V. Novikov
Yu. Kabanov
I. Sonin
Yu. Hinz
V. Mazalov
N. Kordzakhia

$$E|m_\tau|^p \leq C_p E\langle m\rangle_\tau^{p/2}, \, p > 0$$

$$E|m_\tau|^p \geq c_p E\langle m\rangle_\tau^{p/2}, \, p > 1$$

$$E \exp\{\tfrac{1}{2}\langle m\rangle_\tau\} < \infty \Longrightarrow E \exp\{m_\tau - \tfrac{1}{2}\langle m\rangle_\tau\} = 1$$

$$\lim_{t\to\infty} P\{\langle m\rangle_\tau > t\}\sqrt{t} = \sqrt{\tfrac{2}{\pi}} E m_\tau$$