Program of Workshop A.Novikov-70
Stochastic methods in finance and statistics

	28 December	29 December
9.00-9.30	A.Shiryaev "Opening Remarks"	
9.30-10.15	A.Tartakovsky "Asymptotic optimality in Bayesian quickest change-point detection revisited"	I.Sonin, S.A.Molchanov "Conditional expectations and the pouring of water from full cups to empty ones"
10.15-11.00	M.Burnashev "Sequential estimation of Gaussian random walk first-passage time from correlated observation"	Yu.Hinz "On pathwise approach to optimal switching problems"
11.00-11:15	Coffee/Tea	Coffee/Tea
11:15-12:00	Yu.Kutoyants "On misspecification in regularity and properties of estimators"	V.Mazalov "Best-choice game with incomplete information"
12.00-12.45	B.Darkhovsky "The ϵ-complexity of continuous maps and some its Applications"	N.Kordzakhia "On tail probabilities for modified Kolmogorov-Smirnov (KS) statistic"
12.45-14.00	Lunch	Lunch
14.00-14:45	A.Polunchenko "Exact distribution of the generalized Shiryaev–Roberts stopping time under the minimax Brownian motion setup "	Round Table "Stochastic methods in finance and statistics"
14:45-15:30	Yu.Kabanov "Some aspects of systemic risk"	
15:30-15:45	Coffee/Tea	
15:45-16:30	V.Novikov "Financial models in actuarial mathematics"	
16:30-17:15		A. Novikov "Closing Remarks"