Monday 10 October

8.30-10.30 *Registration*
10.30-10.45 Opening
10.45-11.15 Yu. Khokhlov, V. Korolev
On the works of V. M. Zolotarev
11.15-11.45 V. Korolev, S. Popov
On the absolute constants in the Katz-Petrov-Osipov inequalities
Coffee break
12.00-12.30 E. Omey
Local limit theorems for shock models
12.30-13.00 V. Uchaikin, R. Sibatov
On stochastic interpretation of fractional powers of operators
Lunch
15.00-15.30 I. Fazekas, A. Chuprunov
On some analogue of the generalized allocation scheme
15.30-16.00 R. Yanushkevichius, O. Yanushkeviciene
On the stability of characterizations of the normal law by an identical distribution property
16.00-16.30 J. Wysoczanski, A. Kula
Noncommutative Brownian motions associated with positive cones
Coffee break
16.45-17.15 Ya. Nikitin, R. Pusev
Small Deviation Probabilities for Brownian Functionals
17.15-17.45 P. Yashkov
Necessary conditions in the law of large numbers for martingales
17.45-18.15 G. Tsitsiashvili
Asymptotic formula for disconnection probability of graph on two dimensional manifold
19.30 *Welcome Party*

Tuesday, 11 October

9.45-10.15 I. Shevtsova
On the asymptotic behavior of the remainder term in the Lyapunov theorem
10.15-10.45 Yu. Nefedova
A structural improvement of the non-uniform convergence rate estimates in the central limit theorem with applications to Poisson random sums
10.45-11.15 V. Chebotarev, S. Nagaev, K. Mikhailov
On the bound of the constant in the Berry--Esseen inequality for two-point distributions
Coffee break
11.30-12.00 Yu. Khokhlov, O. Rumyantseva
Multivariate generalized Cox processes
12.00-12.30 N. Framstad
Portfolio separation with α-stable, α-symmetric and pseudo-isotropic distributions
12.30-13.00 Yu. Khokhlov, I. Shestakov
Portfolio of options with dependent underlying assets
Lunch
15.00-15.30 V. Chichagov
On comparison of UMVUE and MLE risks on high order asymptotic expansions for one-parameter exponential family
15.30-16.00 A. Kudryavtsev, O. Shestakov
Central limit theorem for risk estimate of vaguelette-wavelet signal decomposition

16.00-16.30 N. Gribkova

Second Order Approximations for Slightly Trimmed Sums

Coffee break

16.45-17.15 A. Zeifman, Ya. Satin, A. Korotysheva, G. Shilova

On the rate of convergence for nonstationary continuous-time Markov chains

17.15-17-45 B. Jasiulis-Goldyn

The Markov processes connected with weak generalized convolutions

17.45-18.15 C. D'Apice, Yu. Khokhlov, M. Pagano, O. Sidorova

Fractional alpha-stable process with dependent increments and its application to network traffic modeling

Wednesday, 12 October

9.45-10.15 J. Misiewicz

On the stochastic processes under generalized convolution

10.15-10.45 A. Shashkin

Central limit theorem for the Euler characteristics of Gaussian excursion sets

10.45-11.15 V. Demichev

CLT for Associated Systems

Coffee break

11.30-12.00 V. Pagurova

On asymptotic tests of hypotheses for the shift/scale parameter ratio

12.00-12.30 E. Tsylova

Linear plans of Polya's multidimensional random walks

12.30-13.00 A. R. Soltani, M. Yashemi

Periodically correlated Hilbertian processes

Lunch

15.00-15.30 V. Uchaikin, R. Sibatov

Truncated fractional stable distributions and the correspondence principle in thermodynamics of nanosystems

15.30-16.00 M. Dranitsyna

Classification of patients' conditions in order to forecast outcomes of the treatment

Coffee Break

The Autumn Session of the V International Seminar onApplied Problems of Probability Theory and Mathematical Statistics related to Modeling of Information Systems

16.15-16.30 Opening

16.30-17.00 Sh. Dolev, S. Frenkel, Dan E. Tamir

Probabilistic approaches to amplifying error correction of computing devices: state-of-the art and ways for Improvement

17.00-17.20 O. Lukashenko, E. Morozov

Estimation of the overflow and loss probability in some Gaussian queue

17.20-17.40 E. Morozov, R. Nekrasova

On the estimation of the overflow probability in finite buffer systems

17.40-18.00 E. Morozov, A. Rumyantsev

Stability analysis of a multiprocessor model describing a high performance cluster

Thursday, 13 October

9.45-10.15 P. Abaev, Yu. Gaidamaka, K. Samouylov

Load control technique with hysteresis in SIP signaling server

10.15-10.45 I. Gudkova, K. Samouylov

Calculating the probability distribution for a single-link model of the triple play network

10.45-11.15 I. Zaryadov, A. Korolkova
The analysis of RED-like algorithms characteristics based on queueing systems with batch arrival
Coffee break

11.30-12.00 I. Atencia, A. Pechinkin
System with different types of service resetting
12.00-12.30 I. Sinitsyn, V. Belousov, T. Konashenkova
Software tools for circular stochastic systems analysis
12.30-13.00 A. Grusho, N. Grusho, E. Timonina
Consistent sequences of tests for finite Markov chains

19.00 *Conference Dinner*

Friday, 15 October

Excursions