

## Monday, 24 September

8.30-10.30 *Registration*

10.30-10.45 *Opening*

10.45-11.15 S. Nagaev, **V. Chebotarev**, K. Mikhlov. On the Gaussian asymptotics of the binomial distributions

11.15-11.45 **V. Korolev**. On convergence of the distributions of random sums to generalized variance gamma distributions

*Coffee break*

12.00-12.30 C. De Nicola, **Yu. Khokhlov**, M. Pagano, O. Sidorova. Fractional Levy process as a limit one in infinite source renewal model of teletraffic

12.30-13.00 **Yu. Khokhlov**, O. Romyantseva. Tail conditional expectations for multivariate generalized Cox process

*Lunch*

15.00-15.30 **V. Bening**, N. Galieva, V. Korolev. Transfer theorems concerning asymptotic expansions for the distribution functions of statistics constructed from samples with random sizes

15.30-16.00 **V. Bening**, N. Galieva, V. Korolev. On concentration functions of regular statistics constructed from samples with random sizes

16.00-16.30 **A. Nazarov**. Lower bounds for the stability of normal mixture models with respect to perturbations of mixing distribution

*Coffee break*

16.45-17.15 **L. Afanasyeva**, A.V. Tkachenko. Queing systems with regenerative input flow and heterogeneous servers

17.15-17.45 L. Afanasyeva, **E. Bashtova**. Multi-channel queuing systems with various choice rules of channel for service

17.45-18.15 **Yu. Nefedova**. Estimates of the accuracy of the approximation to the distributions of the negative binomial random sums.

19.30 *Welcome Party*

## Tuesday, 25 September

9.45-10.15 **I. Shevtsova**. On the accuracy of the approximation of a characteristic function by the first terms of its Taylor expansion

10.15-10.45 **I. Shevtsova**. On the absolute constants in the Berry—Esseen-type inequalities

10.45-11.15 **N.G. Ushakov**, A. Ushakova. Some characterizations of symmetry

*Coffee break*

11.30-12.00 **V. Korolev**, V. Bening, L. Zaks. On convergence of the distributions of random sums and statistics constructed from samples with random sizes to exponential power laws

12.00-12.30 **V. Korolev**, V. Bening, L. Zaks. On convergence of random walks having jumps with finite variances to stable Levy processes

# XXX International Seminar on Stability Problems for Stochastic Models

## 24–30 September, 2012

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12.30-13.00 **A. Kasparaviciute**, L. Saulis. Asyptotic analysis in the large deviation zones for the distribution and density functions of random sums

*Lunch*

15.00-15.30 **E. Bulinskaya**. Optimal control and stability of some inventory and insurance models

15.30-16.00 **A. Kolnogorov**. A limiting description of parallel minimax control in a random environment (two-armed bandit problem)

16.00-16.30 **G. Tsitsiashvili**, M. Osipova, N. Markova. Recurrent sequence of parallel-parallel-serial connections

*Coffee break*

16.45-17.15 A. Kudryavtsev, **O. Shestakov**. Reconstruction of tomographic images using Fourier-wavelet decomposition

17.15-17.45 **N. Skvortsova**, V. Korolev, A. Gorshenin, D. Malakhov. Investigation of harmonics of Fourier spectra of non-Gaussian processes of structural plasma turbulence

17.45-18.15 A. Gorshenin, **D. Malakhov**. Evolution of histograms and Fourier spectra in structural plasma turbulence in L-2M stellarator

## Wednesday, 26 September

9.45-10.15 **V.N. Kolokoltsov**. Nonlinear Markov processes and mean field games

10.15-10.45 **Yu. Khokhlov**, E. Smirnova. Multivariate analog of Birnbaum—Saunders distribution

10.45-11.15 **I. Zolotukhin**, L. Zolotukhina. Multivariate geometric random sums and their asymptotic Distributions

*Coffee break*

11.30-12.00 **K. Dziedziul**, B. Wolnik, B. Cmiel. Asymptotic distribution of smoothness estimator in Besov spaces

12.00-12.30 **A. Gromov**. Optimal investment for an Erlang(n) risk process

12.30-13.00 **A. Borodina**, E. Morozov. Effective bandwidth estimation in fluid system with regenerative input

*Lunch*

15.00-16.00 **V. Kolokoltsov**. Invited lecture: "Levy processes and SDE driven by Levy and Poisson noises"

16.00-16.30 **I. Rudenko**. Stochastic analysis of traffic at non-regulated intersections

*Coffee Break*

16.30-17.00 **N.S. Nurmuamedova**. Asymptotically normal class of estimators of parameters from incomplete survival data

17.00-17.30 F.A. Abdikalikov, **A.A. Abdushukurov**. Informative regression model under random censorship from both sides and estimation of survival function

17.30-18.00 **A.A. Abdushukurov**, N.T. Dushatov. Mean residual life function estimation in the dependent models of random censorship

## Thursday, 27 September

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

- 9.45-10.15 Yu. Gaidamaka, **K. Samouylov**, E. Sopin. Analysis of  $M|G|1$  queue with hysteretic load control
- 10.15-10.45 **A. Zeifman**, A. Korotysheva, T. Panlova, G. Shilova. Null ergodicity bounds for a class of queueing models
- 10.45-11.15 **M. Gaponova**. On Max-compound Cox processes

*Coffee break*

- 11.30-12.00 **A. Pechinkin**, R. Razumchik. Stationary waiting time distribution in Markov queueing system with ordinary and negative customers, bunker and different service rates under LAST-LIFO-LIFO discipline
- 12.00-12.30 Sh. Dolev, **S. Frenkel**. Performance analysis of a holographic Walsh—Hadamard transformation-based binary files encoding
- 12.30-13.00 **M. Konovalov**. Some conditions of adaptive strategies existence

*Lunch*

- 15.00-15.30 **I. Sinitsyn**, V. Belousov, T. Konashenkova. Software tools for spherical stochastic systems analysis and filtering
- 15.30-16.00 **A. Ushakov**. The heavy traffic limiting distribution of the waiting time in a priority queue with hyperexponential input stream

*Coffee Break*

- 16.30-17.00 **A.V. Borisov**, A.V. Bosov. Minimax estimation in regression under sum polygon generated Constraint
- 19.00 *Conference Dinner*

## Friday, 28 September

*Excursions*