Monday, 16 June

08.00 – 10.00	*Registration* **(outside aud. S8)**
10.00 – 10.15	*Opening* **(aud. S8)**
10.15 – 11.00	**Sergei Nagaev** (Russia) The extension of the spectral method to the Harris Markov chains
11.00 – 11.30	**Victor Korolev** (Russia) Some product representations for random variables with Weibull distribution and their applications
coffee-break	
12.00 – 12.30	**Olga Yanushkevichiene** (Lithuania), **Romanas Yanushkevichius** (Lithuania) Application of statistical methods to educational research
12.30 – 13.00	**Jolanta K. Misiewicz** (Poland) Levy processes and stochastic integrals with respect to generalized convolutions
13.00 – 13.30	**Bo H. Lindqvist** (Norway), **Gunnar Taraldsen** (Norway) On improper priors and conditional sampling
lunch	
15.00 – 15.20	**Paweł Sztonyk** (Poland) Estimates of transition densities for jump Lévy processes
15.20 – 15.40	**Daniel Kosiorowski** (Poland) Dilemmas of robust analysis of economic data streams
15.40 – 16.00	**Hanna Livinska** (Ukraine), **Eugene Lebedev** (Ukraine) On multi-channel networks approximation by the Ornstein-Uhlenbeck process
coffee-break	
16.30 – 16.50	**Marta Malecka** (Poland) Verification statistical hypothesis about ES value in finite sample setting
16.50 – 17.10	**Marta Malecka** (Poland), **Michal Szymczak** (Poland) Optimum estimators for the modified Weibull distribution of censored data
17.10 – 17.30	**Carlos Martins-Filho** (USA), **Kairat Mynbaev** (Kazakhstan) Consistency and asymptotic normality for kernel based nonparametric prediction under heterogeneous measurement errors
17.30 – 17.50	**Kamil Kaleta** (Poland) Decay of eigenfunctions for nonlocal Schrödinger operators

18.30 **Welcome reception at Nidaros Cathedral**

Tuesday, 17 June

10.00 – 10.45	**Alexander Bulinski** (Russia) Identification of significant factors
10.45 – 11.30	**Irina Shevtsova** (Russia) Some moment estimates for characteristic functions with applications
coffee-break	
12.00 – 12.30	**Lev Klebanov** (Czech Republic) Discrete stable distributions
12.30 – 13.00	**Vladimir Senatov** (Russia) On quasinonuniform estimates for asymptotic expansions in the CLT
13.00 – 13.30	**Lutz Mattner** (Germany), **Christoph Tasto** (Germany) Confidence intervals for average success probabilities
lunch	

17.30	**Excursion to Munkholmen**

Wednesday, 18 June

10.00 – 10.30	**Ekaterina Bulinskaya** (Russia) Discrete-time insurance models and their stability
10.30 – 11.00	**Yury Khokhlov** (Russia) Estimation of ruin probability in multivariate collective risk model
11.00 – 11.30	**Yury Khokhlov** (Russia) Estimation of ruin probability in the collective risk model with investments
coffee-break	
12.00 – 12.30	**Ruslan Pusev** (Russia) Comparison theorems for small deviations of Green Gaussian processes in weighted L_2-norms
12.30 – 13.00	**Michal Ryznar** (Poland) Dirichlet heat kernels for rotation invariant Lévy processes
13.00 – 13.30	**Tomasz Grzywny** (Poland) On Harnack inequality for unimodal Lévy processes
lunch	
15.00 – 15.20	**Margarita Dranitsyna** (Russia), **Tatiyana Zakharova** (Russia) Probability density function of myogram noise and its role in localization of brain activity sources
15.20 – 15.40	**Victor Korolev** (Russia), **Dmitry Malakhov** (Russia) Spectral analysis and modeling of non-Gaussian processes of structural plasma turbulence
15.40 – 16.00	**Victor Korolev** (Russia), **Yulia Nefedova** (Russia) A method of estimation of probabilities of accidents in non-homogeneous flows of events with application to prediction of risks of water-floods in St. Petersburg
coffee-break	
16.30 – 16.50	**Tatiana Lazovskaya** (Russia), **Sergei Nagaev** (Russia) Problems in calculating of the moments and the distribution function of the ladder height
16.50 – 17.10	**Tomasz Żak** (Poland), **Grzegorz Serafin** (Poland), **Andrzej Pyć** (Poland) Supremum distribution of Bessel process of drifting Brownian motion
17.10 – 17.30	**Grzegorz Serafin** (Poland) Potential theory in hyperbolic space
17.30 – 17.50	**Viacheslav Saenko** (Russia) Fractional stable statistics in microarray data

Thursday, 19 June

10.00 – 10.30	**Kristóf Körmendi** (Hungary) , **Gyula Pap** (Hungary) Asymptotics for the estimation of the offspring means in critical two-type GWI processes
10.30 – 11.00	**Gyula Pap** (Hungary), **Mátyás Barczy** (Hungary), **Tamás T. Szabó** (Hungary) Parameter estimation for subcritical Heston models based on discrete time observations
11.00 – 11.30	**István Fazekas** (Hungary), **Csaba Noszály** (Hungary), **Bettina Porvázsnyik** (Hungary) The asymptotic behaviour of a random graph model
coffee-break	
12.00 – 12.30	**Marina Leri** (Russia), **Yuri Pavlov** (Russia) Forest fire on configuration random graphs
12.30 – 13.00	**Valeriy Afanasyev** (Russia) High level subcritical branching processes in a random environment
13.00 – 13.30	**Kristóf Körmendi** (Hungary), **Gyula Pap** (Hungary), **Mátyás Barczy** (Hungary) Statistical inference of continuous state and continuous time branching processes with immigration
lunch	
15.00 – 15.20	**Krzysztof Bogdan** (Poland), **Karol Szczypkowski** (Poland) Gaussian estimates for Schrödinger perturbations
15.20 – 15.40	**Krzysztof Bogdan** (Poland) Martin kernel for fractional Laplacian in narrow cones
15.40 – 16.00	**Jan Swanepoel** (South Africa) Solving some open problems on Brownian areas by applying a new extension of Euler's Theorem
coffee-break	
16.30 – 16.50	**Elvira Perekhodtseva** (Russia) The model of hydrodynamic-statistical forecast of the storm wind and of the wind waving over the north and Norway seas
16.50 – 17.10	**Alexander Rakitko** (Russia) Multifactor dimensionality reduction method and simulation techniques
17.10 – 17.30	**Yury Khokhlov** (Russia) Multivariate CAPM: Estimation and Testing

19.00 **Conference Dinner at Kristiansten Festning**

Friday, 20 June

10.00 – 10.30	**Vladimir Chebotarev** (Russia), **Sergei Nagaev** (Russia), **Anatoly Zolotukhin** (Russia) On a non-uniform bound of the remainder term in central limit theorem for Bernoulli distributions
10.30 – 11.00	**Andrzej Makagon** (USA) On structure of periodically correlated sequences
11.00 – 11.30	**Victor Korolev** (Russia) On convergence of the distributions of statistics constructed from samples with random sizes to normal variance-mean mixtures
coffee-break	
12.00 – 12.30	**Ivan Atencia** (Spain), **Inmaculada Fortes** (Spain), **Sixto Sánchez** (Spain) A discrete-time retrial queueing system with different types of displacements
12.30 – 13.00	**Marina Kopeetsky** (Israel) , **Sergey Frenkel** (Russia), **Shlomi Dolev** (Israel) Mathematical models of binary file compression optimality
13.00 – 13.30	**Ruslana Nekrasova** (Russia), **Konstantin Avrachenkov** (France), **Evsey Morozov** (Russia), **Bart Steyaert** (Belgium) Stability of retrial queuing system with constant retrial rate
lunch	
15.00 – 15.20	**Larisa Afanasyeva** (Russia), **Elena Bashtova** (Russia), **Ekaterina Chernavskaya** (Russia) Limit theorems for queuing system with an infinite number of servers
15.20 – 15.40	**Elmira Kalimulina** (Russia) The bounds of the convergence rate for unreliable queuing network
15.40 – 16.00	**P.A. Koldanov** (Russia), **G.A. Bautin** (Russia), **V.A. Kalyagin** (Russia) Stable measure of dependence for network analysis
coffee-break	
16.30 – 16.50	**Mohammed Al-Nator** (Russia), **Sophia Al-Nator** (Russia), **Yuri Kasimov** (Russia) Portfolio analysis with transaction costs under uncertainty
16.50 – 17.10	**Elena Khvorostyanskaya** (Russia), **Yuri Pavlov** (Russia) On the limit distributions of the maximum tree size in a conditional Poisson Galton–Watson forest
17.10 – 17.30	**Tomasz Jakubowski** (Poland) Fractional Laplacian with frift
17.30 – 17.40	**Closing**