Stochastics, Statistics, Financial Mathematics

October 13–15, 2014, Steklov Mathematical Institute, Moscow

Conference Program

Monday, 13 October

9:30 – 10:00	**Opening (Valeriy Kozlov, Yuri Kabanov)**
10:00 – 10:40	*Jean Jacod*: Limit theorems for stochastic processes: some advances during the past ten years
10:45 – 11:25	*Yuri Kabanov*: Absolute continuity of measures, the Girsanov theorem, and Hellinger processes
11:30 – 11:45	**Coffee break**
11:45 – 12:25	*Martin Schweizer*: A new approach for stochastic Fubini theorems
12:30 – 13:10	*Alexander Zvonkin*: Gaussian measures on the space of matrcies and map enumeration
13:15 – 14:30	**Lunch**
14:30 – 15:10	*Vladimir Spokoiny*: From lambda-convergence to Fisher and Wilks expansions
15:15 – 15:55	*Alexander Bulinski*: Generalizations of the multifactor dimensionality reduction method
16:00 – 16:40	*Jordan Stoyanov*: Transformations of random variables and processes and their moment determinacy
16:45 – 17:00	**Coffee break**
17:00 – 17:40	*Anna Obizhaeva*: Market microstructure invariance
17:45 – 18:25	*Pavel Katyshev*: Transmission of information over channels with feedback and filtration theory

Tuesday, 14 October

10:00 – 10:40	*Hans-Juergen Engelbert*: Stochastic differential equations for sticky reflecting Brownian motion
10:45 – 11:25	*Hans Föllmer*: Another look at Itô's formula
11:30 – 11:45	**Coffee break**
11:45 – 12:25	*Marek Musiela*: TBA
12:30 – 13:10	*Goran Peskir*: Optimal mean-variance portfolio selection
13:15 – 14:30	**Lunch**
14:30 – 15:10	*Alexander Novikov*: First passage time problems: martingale approach revised
15:15 – 15:55	*Mikhail Urusov*: A generalized Donsker's theorem and approximating SDEs with irregular coefficients
16:00 – 16:40	*Alexander Gushchin*: On the inequalities connecting Hellinger processes and some statistical distances
16:45 – 17:00	**Coffee break**
17:00 – 17:30	*Igor Pavlov*: Interpolation properties of martingale measures and Haar interpolations of (B, S)-markets
17:35 – 18:05	*Vadim Malyshev*: Stochastics in non-equilibrium statistical physics and econophysics
18:10 – 18:40	*Alexey Muravlev*: Sequential testing problem of two hypotheses for a fractional Brownian motion

Wednesday, 15 October

10:00 – 10:40	*Alexander Holevo*: The classical capacities of quantum communication channels
10:45 – 11:25	*Leonid Galtchouk*: On asymptotic normality of sequential LS-estimates for unstable autoregressive processes AR(p)
11:30 – 11:45	**Coffee break**
11:45 – 12:25	*Raphael Douady*: On “downfalls” in a standard Brownian motion
12:30 – 13:10	*Michael Grabchak*: TBA
13:15 – 14:30	**Lunch**
14:30 – 15:10	*Lioudmila Vostrikova*: How to price and hedge change-point models?
15:15 – 15:45	*Elena Boguslavskaya*: On solving optimal stopping problems for Levy processes via A-transform
15:50 – 16:20	*Mikhail Zhitlukhin*: Optimal stopping problems with unbounded payoffs
16:20 – 16:30	**Closing (Albert Shiryaev)**
16:30 – 19:30	**Dinner**