

LSA winter meeting - 2017

Venue: Snegiri, Moscow region

	Monday, 04.12		Tuesday, 05.12	Wednesday, 06.12		Thursday, 07.12
9.00	Departure from Shabolovka, 26	9.00 - 10.00	Breakfast		9.00 - 10.00	Breakfast
		10.00 - 11.30	Diffusions D. Talay (INRIA Sophia Antipolis) S.Stepin (Moscow State University)	Parabolic systems Y.Belopolskaya (SPSUACE) S.Shaposhnikov (HSE)	10.00 - 11.30	Gaussian measures A. Kolesnikov (HSE) A. Naumov (Skoltech)
12.00 - 12.30	Coffee break	11.30 - 12.00	Coffee break		11.30 - 12.00	Coffee break
12.30 - 14.00	Opening lectures Y. Davydov (St. Petersburg State University) J. Whitmeyer (UNC Charlotte)	12.00 - 13.30	Fractional calculus V. Kolokoltsov (University of Warwick) E. Orsingher (Sapienza University, Rome)	Approximation of SDE-2 P.-E. Chaudru de Raynal (Université Savoie Mont Blanc) J. -F. Jabir (HSE)	12.00 - 14.00	Queueing systems G. Zverkina (MIPT) E.Kalimullina (ICS RAS) Data mining M. Veretennikova (HSE)
14.00 - 15.00	Lunch	13.30 - 15.00	Lunch		14.00 - 15.00	Lunch
15.00 - 16.30	Information theory M. Grabchak (UNC Charlotte) M. Kelbert (HSE)	15.00 - 16.30	Approximation of SDE-1 S. Menozzi (Université Evry + HSE) N. Frikha (Université Paris Diderot)	Financial strategies M. Urusov (Universität Duisburg-Essen) H. Moreno-Franko (HSE)		
16.30 - 17.00	Coffee break	16.30 - 17.00	Coffee break			
17.00 - 18.30	Extremes V. Piterbarg (Moscow State University) V. Panov (HSE)	17.00 - 18.30	McKean-Vlasov equations L. Szpruch (University of Edinburgh) M. Tomasevic (INRIA Sophia Antipolis)	Optimal stopping D. Belomestny (Universität Duisburg-Essen + HSE) V.Khametov (HSE)		
18.30 - 20.00	Dinner	18.30 - 20.00	Dinner			