Monday, 3 December 2018

13:30 – 15:00	Lunch
15:00 – 15:40	**Youri Davydov** (Université de Lille-1) *Remarks on asymptotic independence*
15:40 – 16:20	**Vladimir Piterbarg** (Moscow State University) *On tail distributions of maximums of Gaussian random fields*
16:20 – 16:40	Coffee break
16:40 – 17:20	**Valentin Konakov** (Higher School of Economics) *A local limit theorem for a Robbins-Monroe procedure*
17:20 – 18:00	**Mikhail Urusov** (Universität Duisburg-Essen) *Markov chain approximation algorithm EMCEL, its convergence and perturbation analysis*
19:00	Dinner

Tuesday, 4 December 2018

9:00	Breakfast
10:00 – 11:00	**Etienne Pardoux** (L'Institut de Mathématiques de Marseille) *Large deviations for Poisson driven SDEs.*
11:00 – 12:00	**Stanislav Molchanov** (UNC Charlotte and HSE) *Fractional derivative (Dyson – Vladimirov operator) over the field Q_p of p –adic members. Corresponding fractional Brownian motions and Schrödinger operators.*
12:00 – 12:30	Coffee break
12:30 – 13:10	**Jan Palczewski** (University of Leeds) *Convergence of regression Monte Carlo methods for stochastic control problems*
13:10 – 13:50	**Ernst Presman** (CEMI RAS) *Properties of optimal strategy in the Defense/Attack problem*
13:50 – 15:00	Lunch
15:00 - 15:40	**Elena Yarovaya** (Moscow State University) *Spatial distribution of the particle field for branching random walks in non homogeneous environments*
15:40 – 16:20	**Vladimir Panov** (Higher School of Economics) *Limit theorems for the alloy-type random energy model*
16:20 – 17:00	**Vadim Malyshev** (Moscow State University) *Million mathematical problems of nonequilibrium statistical physics.*
17:00	Coffee break
19:00	Dinner

Wednesday, 5 December 2018

9:00	Breakfast
10:00 – 11:00	**Leonid Koralov** (University of Maryland) *Large time behavior of randomly perturbed dynamical systems and a new class of boundary value problems.*
11:00 – 12:00	**Alexander Bendikov** (University of Wroclaw) *On the spectrum of the hierarchical Schrödinger operator.*
12:00 – 12:30	Coffee break
12:30 – 13:10	**Julian Tugaut** (Télécom Saint-Étienne) *Basins of attraction for the granular media equation*
13:10 – 13:50	**Stanislav Shaposhnikov** (Higher School of Economics) *Regularity and qualitative properties of stationary measures of diffusion processes*
13:50 – 15:00	Lunch
15:00 - 15:40	**Yana Belopolskaya** (SPSUACE and PDMI RAS) *Probabilistic representations for weak, mild and measure valued solutions of system of nonlinear systems of parabolic equations*
15:40 – 16:20	**Jean-Francois Jabir** (Higher School of Economics) *Propagation of chaos for a class of McKean-Vlasov models.*
16:20 – 17:00	**Kerlyns Martinez** (Univesidad de Valparaiso) *Turbulent Kinetic Energy modeling, calibration and numerical approximation by means of Lagrangian Turbulent Flow models*
17:00	Coffee break
19:00	Dinner

Thursday, 6 December 2018

9:00	Breakfast
10:00 – 10:40	**Mauro Mariani** (Higher School of Economics) *Fluctuation of hyperbolic random dynamics.*
10:40 – 11:20	**Lukasz Szpruch** (University of Edinburgh) *Higher order approximation for stochastic particle systems*
11:20 – 12:00	**Alvin Tse** (University of Edinburgh) *McKean-Vlasov SDEs, Mean-Field Games, Interacting Particle Systems.*
12:00 – 12:30	Coffee break
12:30 – 13:10	**Vasilii Kolokoltsov** (University of Warwick and HSE) *Generalized operator-valued Mittag-Leffler functions as the solution operators for general linear fractional equations.*
13:10 – 13:50	**Alexander Kolesnikov** (Higher School of Economics) *Minkowski-type problems and mass tranporation*
13:50 – 15:00	Lunch
15:00 - 15:40	**Mark Kelbert** (Higher School of Economics) *Context-dependent information measures: theory and applications*
15:40 – 16:20	**Igor Rodionov** (Moscow State University) *On parametric estimation of distribution tails.*
16:20 – 17:00	**Viktor Kashtanov** (Higher School of Economics) *Управляемые полумарковские процессы и приложения*
17:00	Coffee break
19:00	Dinner

Friday, 7 December 2018

9:00	Breakfast
10:00 – 10:40	**Stephane Menozzi** (Université Evry and HSE) *To be announced.*
10:40 – 11:20	**Noufel Frikha** (Université Paris Diderot) *Well-posedness for some non-linear martingale problems and related PDE on the Wasserstein space*
11:20 – 12:00	**Alexander Gushchin** (Steklov Institute and HSE) *The Skorokhod embedding problem and single jump martingales.*
12:00 – 12:30	Coffee break
12:30 – 13:10	**Galina Zverkina** (MIIT+ ICS RAS) *About convergence rate of one non-regenerative reliability system*
13:10 – 13:50	**Elmira Kalimullina** (ICS RAS) *Rate of convergence to stationary distribution for some class of a unreliable Jackson-type queueing network with dynamic routing*
13:50	Concluding words by Valentin Konakov.
13:50 – 15:00	Lunch