

LSA Autumn meeting
devoted to the 75th anniversary of Valentin Konakov
and the 80th anniversary of Stanislav Molchanov

	Monday, 20.09	Tuesday, 21.09	Wednesday, 22.09	Thursday, 23.09	Friday, 24.09
	Population dynamics	Insurance, finance and games	Stochastic differential equations	Density estimates and distribution theory	Stochastic control problems and diffusion processes
14:00 - 14:50	Stanislav Molchanov (UNC Charlotte and HSE) On the spectral theory of the heavy tailed Schrödinger type operators with random potentials		Xicheng Zhang (Wuhan University) Singular kinetic equations and applications	Arturo Kohatsu-Higa (Ritsumeikan University) Upper bounds for the joint density of a stable process and its supremum	
14:50 - 15:00	break		break	break	
15:00 - 15:50	Alexander Bendikov (University of Wrocław) On the spectrum of the hierarchical Schrödinger-type operators: the case of potentials with local singularities	Leonid Bogachev (Leeds) Optimal stopping in a simple model of unemployment insurance	Andrea Pascucci (Università di Bologna) Kolmogorov SPDEs and applications to stochastic filtering	Sergio Polidoro (Università di Modena e Reggio Emilia) Sharp density estimates for a stochastic process introduced by Yor	Yuri Averboukh (Ural Federal University+ HSE) Lattice approximations of control dynamics
15:50 - 16:00	break	break	break	break	break
16:00 - 16:50	Elena Yarovaya (Moscow State University) Spatial distribution of the particle field for branching random walks. Limit theorems and simulation	Alexander Gushchin (Steklov Institute and HSE) Change of time and maximal inequalities	Leonid Korolov (University of Maryland) Perturbations of parabolic equations and diffusion processes with degeneration: boundary problems and metastability	Mark Kelbert (HSE) What international folklore knows about the distances between the most popular distributions?	Harold Moreno-Franco (HSE) An optimal multi-barrier strategy for a singular stochastic control problem with state-dependent instantaneous reward
16:50 - 17:00	break	break	break	break	break
17:00 - 17:50	Elena Chernousova (Moscow Institute of Physics and Technology) Branching random walk in stationary environment	José Luis Pérez (CIMAT) Non-zero-sum optimal stopping game with continuous versus periodic observations	Butkovsky Oleg (Weierstrass Institute) Skew fractional Brownian motion	Dmitriy Borzykh (HSE) On the density of the subset of discrete distributions in a certain set of two-dimensional distributions	Jean-Francois Jabir (HSE) A Kramers' type law for the first collision-time of two self-stabilizing diffusions and of their particle approximations
17:50 - 18:00	break	break	break		break
18:00 - 18:50	Vasilii Kolokoltsov (University of Warwick + HSE) Against ticks with functional analytic guns	Xenia Kasyanova (HSE) Conflicting experts' opinions in Bayesian problems	Alexander Veretennikov (Institute for information transmission problems and HSE) A new method for evaluating convergence rate for a nonlinear Markov chain		Mauro Mariani (HSE) Fluctuations of homology of diffusion processes on Riemannian manifolds