

First Announcement
International Conference
Modern Stochastics: Theory and Applications III

Kyiv, Ukraine

September 10-14, 2012

Organized by:

National Taras Shevchenko University of Kyiv
Institute of Mathematics of National Academy of Sciences of Ukraine
Institute of Cybernetics of National Academy of Sciences of Ukraine
National Technical University of Ukraine "Kiev Polytechnic Institute"
Dragomanov National Pedagogical University
Ukrainian Charitable Foundation for Furthering Development
of Mathematical Science

General information

International Conference "Modern Stochastics: Theory and Applications III" is dedicated to the anniversaries of prominent scientists: 100th anniversary of B. Gnedenko (1912-1995) and 80-th anniversary of M. Yadrenko (1932-2004)

The conference will be held on September 10-14, 2012 at National Taras Shevchenko University of Kyiv.

The aim of the conference is to bring together national and international researchers in probability and related fields. It will provide a unique opportunity for exchanging ideas and discussing recent results and new trends in probability, statistics and their applications.

The conference will cover a wide range of research areas:

Fractal Analysis, Gaussian and Related Processes and Random Fields, Generalized Renewal Theorems, Large Deviations under Dependence, Information Security, Limit Theorems for Stochastic Processes and Fields, Markov and Semi-Markov Processes, Mathematics of Finance, Multifractionality, Risk Processes and Actuarial Mathematics, New Trends in Probability Theory, Statistics of Stochastic Processes, Stochastic Analysis, Stochastic Differential Equations, Stochastic Models of Evolution Systems

Program committee

V. Korolyuk (chairman), V. Buldygin, A. Bulinski, M. Dozzi, A. Dorogovtsev, A. Gushchin, O. Ivanov, O. Klesov, P. Knopov, Yu. Kondratiev, I. Kovalenko, Yu. Kozachenko, K. Kubilius, O. Kukush, N. Leonenko, N. Limnios, R. Maiboroda, E. Merzbach, I. Molchanov, B. Øksendal, E. Orsingher, M. Pratsiovytyj, H.-P. Schmidli, D. Silvestrov, E. Valkeila, A. Veretennikov, M. Yor

Organizing committee: O. Zakusylo (chairman), A.M. Samoylenko (co-chairman), Yu. Mishura (vice-chairman), O. Borisenko, Yu. Kartashov, V. Radchenko, L. Sakhno, G. Shevchenko, R. Yamnenko

Plenary speakers

V. Korolyuk, Institute of Mathematics of National Academy of Sciences of Ukraine
Yu. Kondratiev, Bielefeld University, Germany
B. Øksendal, University of Oslo, Norway
H.-P. Schmidli, Cologne University, Germany
M. Yor, Université Pierre et Marie Curie, France

Specially invited lectures

I. Kovalenko

(Institute of Cybernetics of National Academy of Sciences of Ukraine)

"Research on Reliability Theory in B. Gnedenko's school"

Yu. Kozachenko and O. Klesov

(National Taras Shevchenko University of Kyiv and National Technical University of Ukraine "Kiev Polytechnic Institute")

"Random Fields: M. Yadrenko's contribution and recent trends"

Tentative list of invited speakers

Y. Bakhtin, Georgia Institute of Technology, Atlanta, Georgia, USA

V. Buldygin, National Technical University of Ukraine "Kiev Polytechnic Institute"

A. Bulinski, Moscow State University, Russia

J. M. Corcuera, University of Barcelona, Spain

M. Dozzi, University of Nancy, France

S. Fang, University of Bourgogne, France

I. Gomes, University of Lisbon, Portugal

A. Gushchin, Mathematical Institute of Academy of Science, Russia

Yu. Kharin, Belarusian State University, Belarus

K. Kubilius, Vilnius University, Institute of Mathematics and Informatics, Lithuania

N. Leonenko, Cardiff University, UK

N. Limnios, Compiègne University of Technology, France

D. Marinucci, University of Rome "Tor Vergata", Italy

E. Merzbach, Bar-Ilan University, Israel

I. Molchanov, University of Bern, Switzerland

I. Norros, VTT Technical Research Centre, Finland

E. Orsingher, University of Rome "La Sapienza", Italy

O. Seleznev, Umea University, Sweden

D. Silvestrov, Stockholm University, Sweden

E. Valkeila, Aalto University, Finland

A. Veretennikov, University of Leeds, UK

M. Zaehle, Friedrich Schiller University of Jena, Germany

V. Zaiats, Escola Politècnica Superior, Universitat de Vic, Spain

Conference fee

The conference fee is 150 euro.

For participants from CIS countries the fee is reduced to 100 euro,

For participants from Ukraine, fee is 300 UAH (200 UAH for Ukrainian PhD students).

Deadlines

The deadline for registration is 1 April, 2012, for Abstract submission is 1 May, 2012.

Conference Address

International Conference

“MODERN STOCHASTICS: THEORY AND APPLICATIONS III”

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Mechanics and Mathematics Faculty

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