STOCHASTIC DAYS

In honor of Albert Shiryaev's 85th birthday

14 – 15 October 2019, Steklov Mathematical Institute, Moscow

Monday, 14 October 2019

9:30 – 9:40	*Opening* (*Dmitry Treschev*)
9:40 – 10:20	**Jean Jacod**: High-frequency statistics for a semimartingale with jump activity varying with time
10:20 – 11:00	**Martin Schweizer**: Some thoughts about absence of arbitrage
11:00 – 11:20	*Coffee break*
11:20 – 12:00	**Mikhail Urusov**: The EMCEL scheme for approximating irregular SDEs and general diffusions
12:00 – 12:40	**Evgeny Burnaev**: Wasserstein-2 generative networks
12:40 – 13:20	**Vladimir Piterbarg**: On maximums of Gaussian fields. Application to processes of Bessel type
13:20	*Lunch*

Tuesday, 15 October 2019

9:30 – 10:10	**Robert Dalang**: An optimal detection problem with switching
10:10 – 10:50	**Ernst Eberlein**: Variable annuities in a Lévy-based hybrid model with surrender risk
10:50 – 11:10	*Coffee break*
11:10 – 11:50	**Jordan Stoyanov**: Non-conventional limits of random sequences via semi-invariants and/or moments
11:50 – 12:30	**Dmitry Shabanov**: Concentration of the chromatic number of a random graph
12:30 – 13:10	**Lioudmila Vostrikova**: On distributions of exponential functionals of the processes with independent increments
13:10 – 14:30	*Lunch*
14:30 – 15:10	**Pavel Yaskov**: On stopped fractional Brownian motion, Brownian motion with square root drift, and Gaussian multiplicative chaos
15:10 – 15:50	**Mikhail Zhitlukhin**: Relatively optimal investment strategies in a market with competition
15:50	*Closing*

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