MONDAY, JUNE 28

VENUE - LITHUANIAN ACADEMY OF SCIENCES (Gedimino Ave. 3, Vilnius)

09:00-09:40 Opening Ceremony
09:50-10:50 Opening Lecture: **D. N. Politis.** Model-free model-fitting and predictive distributions
10:50-11:10 Conference photo at the Cathedral Square

VENUE - VILNIUS UNIVERSITY, THE FACULTY OF MATHEMATICS AND INFORMATICS (Naugarduko st. 24, Vilnius)

ROOM A
Random Matrices
Chair: ***F. Götze***

12:00-12:40 **H. Kösters.** Some results on random covariance matrices
12:40-13:20 **M. Stolz**. Random matrices and symmetric spaces

ROOM B
Lévy Processes
Chair: ***Z. J. Jurek***

12:00-12:20 **Ch. Berg**. Some recent results about student t-distributions
12:20-12:40 **B. Jørgensen, J. R. Martínez and C. G. B. Demétrio**. Self-similarity and Lamperti convergence for families of stochastic processes
12:40-13:00 **I. Karnaukh**. Threshold type functionals for almost semi-continuous processes with regime switching.
13:00-13:20 **P. Katyshev**. Uniformly optimal transmission schemes of Gaussian messages

ROOM C
Long Memory
Chair: ***L. Giraitis***

12:00-12:40 **H. L. Koul, D. Surgailis**. Goodness-of-fit testing under long memory
12:40-13:20 **Ph. Soulier**. Extremal properties of the long memory stochastic volatility process

ROOM D

Econometrics

Chair: ***K. M. Abadir***

12:00-12:40 **M. Rockinger, A. Holly, A. Monfort**. Fourth order pseudo maximum likelihood methods
12:40-13:20 **V. Corradi, F. Bandi, D. Wilhelm**. Nonparametric nonstationary autoregression and nonparametric cointegrating regression: automated bandwidth selection
13:20-14:30 Lunch

ROOM A

Random Matrices

Chair: ***H. Kösters***

14:30-15:10 **F. Götze**. Asymptotic approximations in free probability and random matrices
15:10-15:50 **A. Astrauskas**. Localization properties of extreme eigenvalues of finite-volume Anderson Hamiltonian

ROOM B

Lévy Processes

Chair: ***B. Grigelionis***

14:30-15:10 **M. Maejima**. Classes of infinitely divisible distributions on R^d, their characterizations and related topics
15:10-15:50 **Z. J. Jurek**. The random integral representation conjecture: a quarter of a century later

ROOM C

Long Memory

Chair: ***Ph. Soulier***

14:30-15:10 **N. N. Leonenko.** Fractal activity time models for risky asset with long-range dependence
15:10-15:50 **P. Abry, H. Wendt, St. Jaffard**. Wavelet leader multifractal analysis and bootstrap

ROOM D

Econometrics

Chair: ***M. Rockinger***

14:30-15:10 **K. M. Abadir, W. Distaso, F. Žikeš.** Model-free estimation of large variance matrices
15:10-15:30 **D. Kyrakopoulou, A. Demos.** Asymptotic expansions of the QMLEs in the EGARCH(1,1) Model
15:30-15:50 **G. V. Montes-Rojes, A. Bera, A. Galvao, S. Y. Park**. Maximum entropy quantile regression

15:50-16:10 Coffee/Tea Break

ROOM A

Limit Theorems

Chair: ***A. Bulinskii***

16:10-16:30 **U. Einmahl**. Toward a general functional LIL in Euclidean space
16:30-16:50 **A. Yurachkivsky**. LLN and CLT for a class of measure-valued processes
16:50-17:10 **P. E. Oliveira**. Optimal rates on SLLN under association
17:10-17:30 **I. Kartashov**. On convergence of local time-type functionals of Markov chains
17:30-17:50 **N. Gribkova, R. Helmers**. Second order approximations for slightly trimmed sums
17:50-18:10 **I. S. Kozak, V. I. Masol**. Asymptotic notion of approaching of the distribution of the l-grades amount in a random (0,1)-vector of a given specification to the Poisson distribution

ROOM B

Lévy Processes

Chair: ***M. Maejima***

16:10-16:50 **A. Lindner, K. I. Sato**. Distributional properties of stationary solutions of some generalised Ornstein—Uhlenbeck processes
16:50-17:30 **B. Grigelionis**. Extending the Thorin class
17:30-17:50 **H. Pragarauskas, R. Mikulevičius**. On integro-differential Zakai equation

ROOM C

Long Memory

Chair: ***H. L. Koul***

16:10-16:30 **L. Giraitis, H. L. Koul**. Asymptotic theory for sums of weighted periodograms
16:30-16:50 **A. Philippe, F. Lavancier, D. Surgailis**. Multivariate fractional Brownian motion
16:50-17:10 **F. Lavancier, A. Philippe and D. Surgailis**. A two-sample test for comparison of long memory parameters
17:10-17:30 **H. Helgason,V. Pipiras, P. Abry**. Synthesis of Multivariate Non-Gaussian LRD Series
17:30-17:50 **E. Moldavskaya**. LSE problem in the constrained regression models with LRD

ROOM D

Econometrics

Chair: ***V. Corradi***

16:10-16:30 **J. R. McCrorie**. Distributions of statistics from the one-dimensional random walk
16:30-16:50 M. P. Stamatogiannis. Asymptotically similar unit root tests in the presence of autocorrelated errors
16:50-17:10 **Z. Prášková**. Estimation of parameters in RCA models
17:10-17:30 **P. Stakėnas**. Estimation and inference of fractionally cointegrated regressions by an autoregressive approximation
17:30-17:50 **B. Koo**. Locally stationary diffusion processes with structural breaks

19:30 Welcome Party

TUESDAY, JUNE 29

ROOM A

9:00-10:00 Forum Lecture**: R. M. Dudley**. Smooth nonparametric location and scatter functionals

ROOM A
Probabilistic Number Theory
*Chair: **E. Manstavičius***

10:10-10:30 **P. Elliot.** A weighted inequality of Turan-Kubilius type and its application to the asymptotic estimation of arithmetic functions
10:30-10:50 **J. Steuding**. Probabilistic approaches to Riemann’s zeta-function and its relatives
11:10-11:30 **H.-K. Hwang, S. Janson**. Tauberian theorems and asymptotic normality of ordered factorizations

ROOM B
Rough Paths
*Chair: **R. Norvaiša***

10:10-10:50 **V. Vovk.** Rough paths in idealized financial markets
10:50-11:30 **J.-M. Bardet, D. Surgailis.** Measuring the roughness of random paths and nonparametric estimation of the local Hurst function

ROOM C
Survey Sampling
*Chair: **G. Kulldorff***

10:10-10:50 **Ch. Skinner**. Estimating frequencies of frequencies
10:50-11:30 **F. J. Breidt, G. Chauvet**. Penalized balanced sampling

ROOM D
Insurance Mathematics
*Chair: **P. Embrechts***

10:10-10:50 **P. Embrechts.** The financial crisis, extremes and geometry
10:50-11:30 **H. Schmidli**. Optimal dividends and capital injection problems in insurance

11:30-11:50 Coffee/Tea Break

ROOM A
Probabilistic Number Theory
*Chair: **P. Elliot***

11:50-12:10 **Ch. Mauduit**. Prime numbers with an average sum of digits
12:30-12:50 **V. Zacharovas**. A Tauberian theorem for Ingham summation method
12:50-13:10 **V. Stakėnas**. On the order statistics related to prime divisors

ROOM B
Rough Paths
Chair: ***R. Norvaiša***

11:50-12:10 **Y. Mishura**. Stochastic differential equations involving fractional Brownian motion
12:30-12:50 **K. Kubilius, D. Melichov**. Estimating the Hurst index of the solution of a stochastic integral equation
12:50-13:10 **M. Manstavičius**. On the *p*-variation of linear fractional stable motion

ROOM C
Survey Sampling
Chair: ***G. Kulldorff***

11:50-12:10 **C. Goga**. Nonparametric estimation for nonlinear parameters in presence of auxiliary information
12:30-12:50 **I. Traat**. Calibration-based domain estimators consistent with outside information
12:50-13:10 **T. Żądło**. On prediction of domain total in longitudinal analysis using auxiliary information

ROOM D
Insurance Mathematics
Chair: ***H. Schmidli***

11:50-12:10 **H. Albrecher**. On the discounted penalty function in collective risk theory
12:30-12:50 **J. Šiaulys, R. Leipus**. Asymptotics of random sums of negatively dependent random variables in the presence of dominatedly varying tails
12:50-13:10 **M. Käärik, A. Žegulova**. On estimation of loss distributions and risk measures

13:10-14:30 Lunch

ROOM A
Probabilistic Number Theory

Chair: ***V. Stakėnas***

14:30-14:50 **W.-D. Richter**. On the ball number function
14:50-15:10 **G. Stepanauskas, J. Šiaulys**. On the discrete uniform distribution of additive arithmetic functions
15:10-15:30 **G. Bareikis**. About the second moment of the arithmetical processes
15:30-15:50 **S. Varbanets, P. Varbanets**. On the linear-inversive generators of PRNs

ROOM B
Stable Processes
Chair: ***B. Das***

14:30-14:50 **V. V. Saenko, O. Januškevičienė**. Evaluation of the mean squired error of the estimate of the asymmetry parameter in stable law
14:50-15:10 **P. Szabłowski**. q-Wiener and (α, q)- Ornstein-Uhlenbeck processes. A generalization of known processes.
15:10-15:30 **G. Özel**. Bivariate compound poisson processes and applications on earthquakes in Turkey
15:30-15:50 **Y. Shaki**. Individually routing policy for equalizing cumulative idleness

ROOM C
Survey Sampling
Chair: ***I. Traat***

14:30-14:50 **Y. G. Berger**. Consistent variance estimator under stratified unequal probability proportional to size designs
14:50-15:10 **J. L. Wywiał**. Sampling designs proportionate to the sum of two quantiles of an auxiliary variable
15:10-15:30 **M. Liberts**. Self-rotating sampling design
15:30-15:50 **V. Chadyšas**. A ratio composite estimator of a total under sampling on two occasions

ROOM D
Insurance Mathematics
Mathematical Methods in Finance and Economics
Chair ***R. Leipus***

14:30-14:50 **A. Aleškevičienė**. Approximation of deficit distribution and its moments at ruin
14:50-15:10 **K. Borovkov**. On boundary crossing probabilities for diffusion processes
15:10-15:30 **K. Hamza, F. Klebaner, O. Mah**. Volatility in the Black-Scholes and other formulae
15:30-15:50 **V. Mackevičius**. Approximation of CIR process by discrete random variables

15:50-16:10 Coffee/Tea Break

ROOM A
Probabilistic Number Theory
Chair: ***J. Steuding***

16:10-16:30 **A. Laurinčikas, J. Steuding**. The Hurwitz zeta-function with algebraic irrational parameter
16:30-16:50 **T. Christ**. On the value distribution of the Riemann zeta function in the strip $1/2 \leq \sigma \leq 1$
16:50-17:10 **D. Šiaučiūnas**. The fourth power moment of the function $\zeta_\lambda(s)$ with rational parameter
17:10-17:30 **R. Macaitienė**. The discrete universality for zeta-functions of the Hurwitz type

17:30-17:50 **R. Kačinskaitė**. A joint limit theorem for the Dirichlet *L*-function and the periodic Hurwitz zeta-function
17:50-18:10 **G. Misevišius**. A joint limit theorem for zeta-functions of cusp forms
18:10-18:30 **T. Kargina**. Additive functions on the symmetric group and their factorial moments
18:30-18:50 **A. Grigutis**. Selberg's central limit theorem on the critical line and the Lerch zeta-function

ROOM B
Limit Theorems
Chair: ***M. Gordin***

16:10-16:30 **Y. Davydov**. On limit shape for convex hulls of *n* independent Gaussian processes
16:30-16:50 **J. Ch. Breton**. Fluctuations in weighted random ball model
16:50-17:10 **Ch. Suquet, A. Račkauskas**. Some limit theorems for linear processes
17:10-17:30 **S. Hörmann**. 'Split' invariance principles for stationary processes
17:30-17:50 **S. Baran**. Parameter estimation in a spatial unit root autoregressive model
17:50-18:10 **A. Shashkin, D. Meschenmoser**. FCLT for the boundary measure of excursion sets
18:10-18:30 **Y. Swan, S. Hörmann**. On the normal approximation error under infinite variance

ROOM C
Survey Sampling
Chair: ***M. Bloznelis***

16:10-16:30 **D. Krapavickaitė.** Some models for estimation of total of a study variable having many zero values
16:30-16:50 **E. L. Escobar, Y. G. Berger**. A novel jackknife variance estimator for two-stage without replacement sampling designs
16:50-17:10 **V.Nekrašaitė-Liegė, M. Radavičius, T. Rudys**. Model-based design in small area estimation
17:10-17:30 **J. Olofsson**. Algorithms to find exact inclusion probabilities for 2Pπps designs
17:30-17:50 **D. Bonnery, F. J. Breidt, F. Coquet**. A Glivenko-Cantelli theorem for the sample cumulative distribution function under informative sampling
17:50-18:10 **M. Juhkam, K. Pärna**. On relationship between sample size and sample coverage
18:10-18:30 **A. Čiginas**. An Edgeworth expansion for finite population L-statistics
18:30-18:50 **A. Plikusas, D. Pumputis**. Estimation of the finite population ratio using calibration

ROOM D
Mathematical Methods in Finance and Economics
Chair: ***R. Leipus***

16:10-16:30 **P. Charlot**. Modelling volatility and correlations with a hidden Markov decision tree.
16:30-16:50 **M. Y. Postan**. Markov fluid modelof two-phase storage system
16:50-17:10 **M. Pranckevičiūtė**. High Frequency Data Aggregation in Value-at-Risk Models
17:10-17:30 J**. Valiukevičiūtė, A. Jakaitienė**. Short-term forecasting of aggregate consumption and investment by means of factor models
19:00 Presentation of CD: History of Vilnius conferences

WEDNESDAY, JUNE 30

09:00-10:00 Vilnius Lecture: **A. Račkauskas.** Asymptotics of random polygonal lines

ROOM A
Limit Theorems
Chair: ***V. Paulauskas***

10:10-10:50 **M. Gordin**. Stationary fields, martingale approximation, tensor spaces and von Mises statistics
10:50-11:30 **G. Peccati**. Universal Gaussian fluctuations on Wiener chaos

ROOM B
Stable Processes
Chair: ***R. Norvaiša***

10:10-10:50 **B. Das, S. Resnick**. Conditioned limit laws in extremes
10:50-11:30 **M. Grabchak**. Financial returns, tempered heavy tails, and prelimit theorems

ROOM C
Empirical Processes
Chair: ***R. M. Dudley***

10:10-10:50 **P. L. Bartlett**. l_1-regularized linear regression: persistence and oracle inequalities
10:50-11:30 **S. Boucheron**. Self-bounding functions, Talagrand's convex distance inequality

ROOM D
Mathematical Methods in Finance and Economics
Chair: ***R. Leipus***

10:10-10:50 **E. Valkeila**. fBM in finance – new observations
10:50-11:30 **M. Jeanblanc, Sh. Song**. Construction of default time with a given survival probability

11:30-11:50 Coffee/Tea Break

ROOM A
Limit Theorems
Chair: ***G. Peccati***

11:50-12:30 **A. Bulinski**. Limit theorems for random fields and their applications
12:30-13:10 **V. Paulauskas, Y. Davydov**. Limit theorems for linear processes and fields via Beveridge-Nelson decomposition

ROOM B

Stable Processes
Rough Paths
Chair: ***R. Norvaiša***

11:50-12:30 **F. Lindskog**. Cramér-Wold theorems for measures
12:30-13:10 **R. Blei**. Combinatorial dimension and *p*-variation: measurements of interdependence in a stochastic context

ROOM C
Empirical Processes
Chair: ***R. M. Dudley***

11:50-12:30 **E. Giné, R. Nickl**. Sup-norm adaptive density estimation
12:30-12:50 **J. Dony, D. M. Mason**. Proving uniform in bandwidth consistency of nonstandard kernel estimators
12:50-13:10 **I. Fedotenkov**. A test for the existence of finite moments

ROOM D
Mathematical Methods in Finance and Economics
Chair: ***R. Leipus***

11:50-12:10 **V. Steblovskaya, L. Kimball, N. Josephy.** On an alternative approach to pricing and hedging of equity-linked life insurance products
12:10-12:30 **H. Nishino, K. Kakamu**. Bayesian estimation of ARFIMA models
12:30-12:50 **Y. Belopolskaya**. Probabilistic approach to nonlinear PDEs for stock prices in illiquid markets

13:10-14:30 Lunch

19:00-22:00 Conference dinner

THURSDAY, JULY 1

ROOM A
Small Ball Probabilities
*Chair: **M. Lifshits***

09:30-10:10 **F. Aurzada**. One-sided exit problem for integrated Lévy processes and random walks
10:10-10:50 **W. V. Li.** Small ball techniques in the study of local time
10:50-11:30 **T. Simon**. Some series representations associated with spectrally negative stable processes

ROOM B
Branching Processes
*Chair: **S. Sagitov***

09:30-10:10 **P. Jagers**. Persistence versus extinction
10:10-10:50 **A. Lambert, N. Champagnat**. Crump-Mode-Jagers processes with poissonian mutations
10:50-11:30 **V. Wachtel**. Critical Galton-Watson process without further moments

ROOM C
Survival Analysis and Reliability
*Chair: **V. Bagdonavičius***

09:30-10:10 **N. Limnios**. Some results on reliability of semi-Markov systems
10:10-10:50 **N. Keiding**. Estimation of waiting time based on current duration
10:50-11:10 **I. Volodin I. Kareev, A. Volodin**. Confidence sets centered at the James-Stein estimator with the asymptotically constant coverage probability
11:10-11:30 **N. Ata, G. Ozel**. Evaluation of seismicity in Turkey and surrounding area using survival models

ROOM D
Random Structures
*Chair: **M.Luczak***

09:30-09:50 **E. Manstavičius**. Limit theorems on weakly logarithmic random combinatorial structures
09:50-10:10 **M. Radavičius, G. Jakimauskas, J. Sušinskas**. Nonparametric testing for high-dimensional data
10:10-10:30 **Y. Yakubovich, L. Bogachev**. Limit shape of minimal difference partitions with non-constant difference sequences
10:30-10:50 **P. Samusenko, M. Radavičius**. Testing problems for sparse contingency tables
10:50-11:10 V. Yurinsky. Rapid absorption in random medium
11:10-11:30 **R. Lachieze-Rey, I. Molchanov**. Realisability problem for random closed sets

11:30-11:50 Coffee/Tea Break

ROOM A

Small Ball Probabilities
Chair: ***W. Li***

11:50-12:30 **M. Lifshits**. Small deviations of smooth stationary processes
12:30-12:50 **A. Nazarov**. One-parameter transformations of Gaussian random functions
12:50-13:10 **V. Vysotsky**. Unilateral small deviation probabilities for integrated random walks

ROOM B
Branching Processes
Chair: ***E. Yarovaya***

11:50-12:30 **S. Sagitov**. Skeletons of near-critical branching processes
12:30-12:50 **S. Balakin**. Distribution of a maximum run length in a Markov chain
12:50-13:10 **M. Barczy, M. Ispány, G. Pap**. Asymptotic behavior of unstable INAR (*p*) processes

ROOM C
Survival Analysis and Reliability
Chair: ***N. Limnios***

11:50-12:10 **V. Bagdonavičius, R. Levulienė**. On applications of one general semiparametric survival regression model
12:10-12:30 **A. M. Andronov, A. Svirchenkov**. The (s - S) type model with catastrophes
12:30-12:50 Yu. Paramonov. MinMaxDM distribution family
12:50-13:10 **K. Yu. Volkova**. On asymptotic efficiency of exponentiality tests based on properties of order statistics

ROOM D
Random Structures
Chair: ***M. Luczak***

11:50-12:30 **M. Luczak**. Order-invariant measures on causal sets
12:30-13:10 **M. Deijfen**. Preferential attachment models and general branching processes

13:10-14:30 Lunch

ROOM A
Small Ball Probabilities
Limit Theorems
Chair: ***W. Li***

14:30-14:50 **R. Pusev**. Small deviations for the Bogoliubov process
Chair: ***Y. Davydov***
15:10-15:30 **V. Čekanavičius**. Compound poisson approximation for one-dependent random variables

15:30-15:50 **I. Fazekas**. Merging to semistable processes

ROOM B
Branching Processes
Chair: ***A.Lambert***

14:30-14:50 **E. Yarovaya**. Branching walks in inhomogeneous media
14:50-15:10 **L. Marsalle, V. Bansaye, J.-F. Delmas, L. Marsalle, V. Ch. Tran**. Limit theorems for some branching Markov processes
15:10-15:30 **E. Bulinskaya**. Conditional limit distributions arising in branching random walks on Z^2

ROOM C
Survival Analysis and Reliability
Empirical Processes
Chair: ***V. Bagdonavičius***

14:30-14:50 **A. Sujica, I. van Keilegom**. The copula-graphic estimator in censored nonparametric location-scale regression models
14:50-15:10 **I. Masiulaitytė**. Parametric and nonparametric estimation of redundant system reliability
15:10-15:30 **Sh. M. Mirakhmedov, S. Rao Jammalamadaka**. Asymptotic expansions and efficiencies of tests based on spacings

ROOM D
Random Structures
Chair: ***M.Luczak***

14:30-15:10 **S. Gnedin**. Exchangeable Gibbs partitions
15:10-15:50 **M. Penrose**. Percolation and limit theory for the Poisson lilypond model

15:50-16:10 Coffee/Tea Break

ROOM A
Limit Theorems
Chair: ***Y. Davydov***

16:10-16:30 **N. Smorodina**. The Lévy-Khinchin representation of the one class of signed stable measures and some its applications.
16:30-16:50 **P. Lachout**. Random process of approximate optimal solutions
16:50-17:10 **R. Januškevičius, O. Januškevičienė**. On stability estimation of characterization by an identical distribution property
17:10-17:30 **M. Mikalauskas, A. Bikelis, K. Padvelskis**. The Bergström-Grigelionis asymptotic expansions
17:30-17:50 **M. Terterov**. On asymptotic behaviour of the increments of sums of i.i.d. random variables from domains of attraction of asymmetric stable laws.

17:50-18:10 **I. Tjurin**. Some new results concerning the rate of convergence in Lyapunov's theorem

ROOM B

Stochastic Flows

Chair: ***A. A. Dorogovtsev***

16:10-16:50 **A. Pilipenko**. Stochastic reflecting flows
16:50-17:10 **C. Rovira**. Stochastic delay equations driven by fBm with Hurst parameter H > 1=2
17:10-17:30 **B. Harlamov**. Diffusion process with delayed reflection
17:30-17:50 **V. Kliuchnikov**. Functions coding coalescence structure of Arratia fow
17:50-18:10 **O. Aryasova**. Brownian motion in multi-dimensional Euclidian space with membranes on the boundary of a cone

ROOM C

Long Memory

Chair: ***A. Philippe***

16:10-16:30 **G. Teyssière, P. Abry**. Wavelet analysis of high frequency financial time series
16:30-16:50 **R. Leipus, D. Surgailis**. Limit distributions for sums and quadratic forms of linear processes with changing memory parameter
16:50-17:10 **D. Puplinskaitė, D. Surgailis**. Aggregation of random coefficient AR(1) process with infinite variance and idiosyncratic innovations
17:10-17:30 **J. Lember, A. Koloydenko**. Segmentation with hidden Markov models

ROOM D

Econometrics

Chair: ***K. M. Abadir***

16:10-16:30 **E. Pizzoli**. Implications of spatial aggregation on economic variables: probability distribution forms and bias
16:30-16:50 **N. Rosati, M. Dumangane**. Estimation of a quarterly model with annual sample selection
16:50-17:10 **G. Buss**. Forecasts with single-equation Markov-switching model: an application to the gross domestic product of Latvia
17:10-17:30 **A. Peresetsky**. Econometric models for the Russian banks license withdrawal
17:30-17:50 **V. Kvedaras**. Misspecification testing of temporal disaggregation
17:50-18:10 **P. Kabaila**. A large-sample approximation to a confidence interval in regression that utilizes uncertain prior information

18:20 Workshop on the margins of the conference: the future of scientific publishing

FRIDAY, JULY 2

09:00 – 10:00 Closing Lecture: **B. Silverman**. Smoothing the absolute loadings in principal components analysis, with applications to genome wide association data

ROOM A
Inequalities, Large Deviations
Chair: ***V. Paulauskas***

10:10-10:50 **M. Šileikis, D. Dzindzalieta**. The last two papers by V. Bentkus on inequalities for sums of independent random variables.
10:50-11:10 **M. Raič, P. Eichelsbacher,T. Schreiber**. Moderate deviations in geometric probability
11:10-11:30 **O. V. Ostapenko**. Large deviations in terms of the capacities for evolutionary measure-valued processes

ROOM B
Stochastic Flows
Chair: ***A. Veretennikov***

10:10-10:50 **A. A. Dorogovtsev**. Chaos decomposition for stochastic flows
10:50-11:30 **A. M. Kulik**. Limit theorems for Itô-Lévy type SDE's via stochastic calculus of variations

ROOM C
Functional Data Analysis
Chair: ***A. Račkauskas***

10:10-10:50 **H. Cardot**. Survey sampling and functional data analysis
10:50-11:30 **L. Delsol, F. Ferraty, P. Vieu**. Testing structural assumptions in regression on functional variable

ROOM D
Random Graph Theory
Chair: ***M. Karoński***

10:10-10:50 **G. Brightwell, M. Luczak**. Concentration of measure for degrees of vertices in web graphs
10:50-11:30 **C. Cooper**. Multiple random walks and interacting particle systems

11:30-11:50 Coffee/Tea Break

ROOM A
Inequalities, Large Deviations
Chair: ***V. Paulauskas***

11:50-12:10 **I. Shevtsova**. On the asymptotically exact constants in LCT

12:10-12:30 **V. Korolev**. An improvement of the Berry-Esseen inequality
12:30-12:50 **J. Sunklodas**. Some estimates of the normal approximation for φ-mixing random variables

ROOM B
Stochastic Flows
Chair: ***A. A. Dorogovtsev***

11:50-12:10 **A. Veretennikov**. On weak solution of an SDE
12:10-12:30 **A. Shamov**. On short-time asymptotics of one-dimensional stochastic flows
12:30-12:50 **A. Takeuchi**. Sensitivity for degenerate SDEs with jumps
12:50-13:10 **A. Rudenko**. Itô-Wiener expansion and local times for solutions of stochastic differential equations

ROOM C
Functional Data Analysis
Chair: ***A. Račkauskas***

11:50-12:10 **P. Spreij, L. Finesso**. Approximate factor analysis
12:10-12:30 **M. Chaouch, C. Goga**. Design-based functional median estimation: application to the electricity load curves
12:30-12:50 **S. Reshetov**. The minimax risk in the problem of estimation of the pseudo-periodic function observed in the stationary noise
12:50-13:10 **I. Iatan**. A new approach of statistical hypothesis verification

ROOM D
Random Graph Theory
Chair: ***M. Karoński***

11:50-12:30 **A. Ruciński**. Upper tails for counts of random objects
12:30-13:10 **N. Wormald**. Methods and results for random regular graphs

13:10-14:30 Lunch

ROOM B
Stochastic Flows
Chair: ***A. Kulik***

14:30-14:50 **O. Izyumtseva**. Self-intersection local times for the random processes
14:50-15:10 **G. Riabov**. Finite absolute continuity of measures on infinite-dimensional spaces
15:10-15:30 **A. Ilchenko**. On classical solutions of anticipating psdes of parabolic type
15:30-15:50 **V. Konarovsky**. On the system of sticking diffusion particles

ROOM C

Functional Data Analysis
Chair: ***A. Račkauskas***

14:30-14:50 **L. Dreižienė, K. Kučinskas**. Plug-in Bayes rule for classification of Gaussian Random Field observations
14:50-15:10 **J. Valeinis.** Goodness-of-fit tests for weakly dependent data

ROOM D
Random Graph Theory
Chair: ***M. Karoński***

14:30-14:50 **M. Bloznelis**. The largest component in a random intersection graph
14:50-15:10 **V. Kurauskas**. Existence of small subgraphs in random intersection digraphs