CONTENT

Contact numbers

IVC 2014 Registration | Information	+370 699 93988|+370 655 03177
Police | Ambulance | Fire	112
Taxi Vilnius	1450 | +370 5 233 3337
Airport information Vilnius	+370 612 44442
Bus information Vilnius	1661
Railway information Vilnius	+370 700 55111

Venues

Opening Ceremony 30th June 2014 | 09.00 - 10.40 Monday	Lithuanian Academy of Sciences (Gedimino ave. 3) Map legend – A
IVC 2014 venue 30th June – 4th July	Faculty of Mathematics and Informatics (Naugarduko str. 24) Map legend – B
Welcome Reception 30th June 2014 | 19.30 - 22.00 Monday	Vilnius University Courtyard (Entrance from Sv. Jono str. 12) Map legend – C Badge required for entering the venue.
Conference Dinner 2nd July 2014, 19.00 - 23.00 Wednesday	Belmontas Entertainment and Recreation Centre (Belmonto str. 17) Shuttle service will be arranged from the IVC 2014 venue. Busses will be leaving from IVC 2014 venue at 18:00. Badge required for entering the venue.

Organization

Vilnius University
Lithuanian Mathematical Society

Local Organizing Committee

Remigijus Leipus, Chairman
Aleksandras Plikusas, Secretary
Mindaugas Bloznelis
Kęstutis Kubilius
Eugenijus Manstavičius
Martynas Manstavičius
Donata Puplinskaitė
Alfredas Račkauskas
Gediminas Stepanauskas
Elmundas Žalys

Plenary speakers

Opening lecture: Béla Bollobás (Cambridge University, UK, and University of Memphis, USA)

Forum lecture: Friedrich Götze (Bielefeld University, Germany)

Closing lecture: Rafał Latała (University of Warsaw, Poland)

Vilnius lecture: Rimas Norvaiša (Vilnius University, Lithuania)

PROGRAMME COMMITTEE

Vygantas Paulauskas, Chairman
Karim M. Abadir
Vilijandas Bagdonavičius
Mindaugas Bloznelis
Youri Davydov
Paul Embrechts
Liudas Giraitis
Friedrich Götze
Bronius Grigelionis
Peter Jagers
Michał Karoński
Götz Kersting
Tõnu Kollo
Risto Lehtonen
Mikhail Lifshits
Eugenijus Manstavičius
Natalia Markovich
Yuliya Mishura
Rimas Norvaiša
Giovanni Peccati
Anne Philippe
Alfredas Račkauskas
Andrei Raigorodskii
Donatas Surgailis

I Section: Limit theorems

Sessions:

Limit theorems in stochastic geometry
Limit theorems for spectral distributions
Probabilistic number theory
Random fields

II Section: Random processes

Sessions:

Stochastic analysis
Long memory
Branching processes
Rough paths
Time series

III Section: Statistical inference

Sessions:

Survival analysis and reliability theory
Survey sampling
Extreme value theory
Functional data analysis
Multivariate statistics

IV Section: Applications

Sessions:

Econometrics
Insurance mathematics
Random graphs
Random structures
Financial mathematics
Large network models and statistical inference

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

09:00-09:30 Opening Ceremony
09:40-10:40 Opening Lecture: **Bella Bollobas.** From Cellular Automata, Percolation and Bootstrap Percolation to Random Monotone Cellular Automata (Chair: V. Paulauskas)

CHANGING VENUE TO: VILNIUS UNIVERSITY,
THE FACULTY OF MATHEMATICS AND INFORMATICS
(Naugarduko str. 24, Vilnius)

ROOM A

Section: Random processes
Session: Stochastic analysis
Chair: R. Leipus

12:00-12:40 **Hans-Jürgen Engelbert**. On the Chaotic Representation Property of Certain Families of Square Integrable Martingales
12:40-13:00 **Ernst Presman**. New approach to solution of optimal stopping problems
13:00-13:20 **Yana Belopolskaya**. SDEs for cross-diffusions models

ROOM B

Section: Limit theorems
Session: Limit Theorems for Spectral Distributions
Chair: F. Götze

12:00-12:40 **G. P. Chistyakov**. Limit theorems in non-commutative probability theory
12:40-13:20 **A. Tikhomirov**. The Optimal Bounds of the Rate of Convergence to the Semi-Circular Law and to the Marchenko – Pastur Law

ROOM C

Section: Statistical inference
Session: Extreme value theory
Chair: N. Markovich

12:00-12:40 **Ishay Weissman**. Testing for Serial Correlation by Means of Extreme Values

12:40-13:20 **Natalia Markovich**. Clusters of extreme values: models and estimation

ROOM D

Section: Statistical inference
Session: Survival analysis and reliability theory
Chair: V. Bagdonavičius

12:00-12:40 **Edsel Pena.** Recent Developments in the Modeling and Analysis of Dynamic Competing Recurrent Events, Longitudinal Markers, and Terminal Events
12:40-13:20 **Torben Martinussen**. How to deal with missing covariate data in survival analysis

ROOM E

Section Statistical inference
Session: Miscellanea
Chair: A. Plikusas

12:00-12:20 **Carsten Jentsch**. Bootstrapping sample quantiles of discrete data
12:20-12:40 **Mara Velina**. Empirical likelihood-based robust Anova inference

13:20-14:40 **Lunch**

ROOM A

Section: Random processes
Session: Stochastic analysis
Chair: D. Surgailis

14:40-15:00 **Jacek Jakubowski**. On Laplace transforms of some Brownian functionals
15:00-15:20 **Alina Semrau-Giłka**. On Approximation of Solutions of Onedimentional Reflecting SDEs with Discontinuous Coefficients
15:20-15:40 **R. Mikulevičius**. On the existence uniqueness and regularity of the solutions to stochastic integro-differential equations

ROOM B

Section: Limit theorems
Session: Limit Theorems for Spectral Distributions
Chair: F. Götze

14:40-15:20 **L. Pastur.** On the Analogs of Szego Theorem for Ergodic Operators

Section: Limit theorems
Session: Probabilistic number theory
Chair: E. Manstavičius

15:20-16:00 **Vilius Stakėnas.** Jonas Kubilius and Genesis of Probabilistic Number Theory

ROOM C

Statistical inference
Session: Extreme value theory
Chair: N. Markovich

14:40-15:00 **Marijus Vaičiulis.** Local maximum based tail index estimator
15:00-15:20 **Natalia Soja-Kukiela**. An approach to asymptotics of maxima of random fields and multivariate maxima
15:20-16:00 **Jan Beirlant**. Extreme value analysis for truncated and non-truncated Pareto-type distributions

ROOM D

Section: Statistical inference
Session: Survival analysis and reliability theory
Chair: V. Bagdonavičius

14:40-15:20 **Hakon K. Gjessing**. Family designs in genetic association studies with time-to-event data
15:20-15:40 **Kyrylo Chimisov**. Asymptotic normality of corrected estimator in Cox proportional hazards model with measurement error
15:40-16:00 **Sonia Malefaki**. A generalized threshold regression model for time-to-event data

ROOM E

Section: Statistical inference
Session: Multivariate statistics
Chair:TBA

14:40-15:00 **Haruhiko Ogasawara.** Asymptotic cumulants of the estimator of the canonical parameter in the exponential family
15:00-15:20 **Sergey Malov.** On signal localization in multiple testing problem
15:20-15:40 **Aleksej Bakshaev.** Some goodness of fit tests based on the maximum of smooth empirical processes
15:40-16:00 **Karol Dziedziul.** The smoothness test for a density function

16:00-16:20 Coffee/Tea Break

ROOM A

Section: Applications
Session: Financial mathematics
Chair: Y. Mishura

16:20-17:00 **Alexander Melnikov**. Orthogonal Polynomials and their applications models in financial and actuarial modeling
17:00-17:40 **Giulia Di Nunno**. Optimal portfolios in market driven by time-changed Levy noises
17:40-18:20 **Carlo Marinelli**. Semilinear PDEs and American option pricing

ROOM B

Section: Limit theorems
Session: Probabilistic number theory
Chair: E. Manstavičius

16:20-17:00 **Kohji Matsumoto**. Hyperbolic analogues of Eisenstein series, generalized Hurwitz numbers, and q-zeta functions
17:00-17:20 **Pavel Varbanets**. Generator of PRN's on normal subgroup
17:20-17:40 **Ella Kovalevskaja**. Simultaneous Diophantine approximation in the ring of adeles
17:40-18:00 **Gediminas Stepanauskas**. On the one Elliott problem
18:00-18:20 **Gintautas Bareikis**. On the distribution of the w(GCD(n; d))

ROOM C

Section: Statistical inference
Session: Extreme value theory
Chair: N. Markovich

16:20-16:40 **Nadezhda Gribkova**. On a Bahadur--Kiefer representation of von Mises statistic type for intermediate sample quantiles
16:40-17:00 **Maria Elena Rivera Mancia**. Bayesian inference in Extreme Value Theory
17:00-17:20 **Krzysztof Dębicki**. Probability of Conjunctions of Gaussian Processes

ROOM D

Section: Statistical inference
Session: Survival analysis and reliability theory
Chair: V. Bagdonavičius

16:20-16:40 **Vilijandas Bagdonavičius**. Goodness-of-fit tests for parametric Markov processes
16:40-17:00 **Stylianos Georgiadis**. Nonparametric estimation of interval reliability for discrete-time semi-Markov systems
17:00-17:20 **Spyros Tzaninis**. When a Markov mixed renewal process is a mixed Poisson one?
17:20-17:40 **Alexander Andronov**. Reliability of Supply Chains in a Random Environment
17:40-18:00 **Rūta Levulienė**. Exact goodness-of-fit tests for shape-scale families
18:00-18:20 **Ksenia Volkova**. Goodness-of-fit tests for Pareto distribution based on order statistics characterization and their efficiences

ROOM E

Statistical inference
Session: Multivariate statistics
Chair: TBA

16:20-16:40 **Diana Santalova**. Markov-Modulated Linear Regression for Incomplete Observations
16:40-17:00 **Helena Ageeva**. Statistical analysis for regression model under grouping distortion

17:00-17:20 **Marijus Radavičius**. On estimating of structural distribution function
17:20-17:40 **Dmitry Simushkin**. pFDR & d-risk: Large-scale inference for genes expression data
17:40-18:00 **Audronė Jakaitienė**. Multiple Correspondence Analysis of Nutrition Habits Survey

19:30-22:00 **Welcome Reception** (Vilnius University Grand courtyard, Entrance from Sv. Jono str. 12)

ROOM A

9:00-10:00 Forum Lecture**: Friedrich Götze –** Central Limit Theorems and the Geometry of Numbers (Chair: A. Račkauskas)

10:00-10:20 Coffee/Tea Break

ROOM A

Section: Applications
Session: Financial mathematics
Chair: A. Melnikov

10:20-10:40 **Yulia Mishura.** The rate of convergence for the discrete financial schemes admitting diffusion approximation
10:40-11:00 **Vigirdas Mackevičius.** Verhulst versus CIR
11:00-11:20 **Antanas Lenkšas.** Weak approximation of Heston model by discrete random variables
11:20-11:40 **Ander Olvik.** Pricing of threshold warrants

ROOM B

Section: Random processes
Session: Rough paths
Chair: R. Norvaiša

10:20-11:00 **Vladimir Vovk**. Itˆo calculus without probability in idealized financial markets: the cadlag case
11:00-11:40 **Atul Shekhar**. The L´evy-Khintchine formula for rough paths

ROOM C

Section: Applications
Session: Insurance mathematics
Chair: M. Steffensen

10:20-11:00 **Mogens Steffensen**. From Utility Optimization to Good Advice and Good Product Design
11:00-11:40 **Ruodu Wang**. Limit problems with given marginal distributions

ROOM D

Section: Limit theorems
Session: Probabilistic number theory
Chair: K.Matsumoto

10:20-10:40 **Antanas Laurinčikas.** Joint Discrete Universality of Hurwitz Zeta-Functions
10:40-11:00 **Renata Macaitienė.** Discrete universality of the Hurwitz zeta-function
11:00-11:20 **Kęstutis Janulis.** Some remarks on the joint universality of Dirichlet L-functions and Hurwitz zeta-functions
11:20-11:40 **Roma Kačinskaitė.** On the value distribution of periodic Hurwitz zeta-functions

ROOM E

Section: Statistical inference
Session: Multivariate statistics
Chair: TBA

10:20-11:00 **Dietrich von Rosen.** Wilks and the Growth Curve model revisited
11:00-11:40 **Yuriy Kharin**. Statistical forecasting: optimality and robustness

11:40-12:00 Coffee/Tea Break

ROOM A

Section: Applications
Session: Financial mathematics
Chair: C. Minelli

12:00-12:20 **Stefan Gerhold**. Small time central limit theorems for semimartingales and the implied volatility skew
12:20-12:40 **Changyong Zhang**. Market Making and Portfolio Liquidation under Uncertainty
12:40-13:00 **Adrian Falkowski**. Actuarial approach to option pricing in fractional Black-Scholes model with time-dependent volatility
13:00-13:20 **Dariusz Zawisza**. Continuous time portfolio choice under monotone preferences with quadratic penalty - stochastic factor case

ROOM B

Section: Random processes
Session: Rough paths
Chair: R. Norvaiša

12:00-12:40 **Laure Coutin**. Rough linear differential equations and their applications
12:40-13:00 **Raimondas Malukas**. On weighted power variation of Gaussian processes having a local variance
13:00-13:20 **Šarunas Dirmeikis**. An extended Henstock-Kurzweil product integral

ROOM C

Section: Applications
Session: Insurance mathematics
Chair: M. Steffensen

12:00-12:40 **Loisel Stephane**. From ruin theory to longevity risk
12:40-13:00 **Vytaras Brazauskas**. CATL Methods and Robust Credibility: A Study Using Hachemeister's Data
13:00-13:20 **Jonas Šiaulys**. On the maxima tail probability of a random walk

ROOM D

Section: Limit theorems
Session: Probabilistic number theory
Chair: A. Laurinčikas

12:00-12:20 **Darius Šiaučiūnas**. Estimates of the Number of Zeros of Certain Analytic Functions
12:20-12:40 **Aidas Balčiūnas**. Dirichlet L-functions and Mellin transforms
12:40-13:00 **Virginija Garbaliauskienė**. Limit distribution of twists of L-functions of elliptic curves
13:00-13:20 **Laimonas Meška**. A modification of the universality inequality

ROOM E

Section: Statistical inference
Session: Multivariate statistics
Chair: TBA

12:00-12:40 **Ejaz Ahmed**. TBA

13:20-14:40 **Lunch**

ROOM A

Section: Random processes
Session: Stochastic analysis
Chair: V. Vovk

14:40-15:00 **Jolanta K. Misiewicz**. Stochastic integral under generalized convolution
15:00-15:20 **Barbara Jasiulis-Goldyn**. Markov processes under generalized convolutions
15:20-15:40 **Guillaume Poly**. On the Gaussian product conjecture
15:40-16:00 **Atsushi Takeuchi**. Density for stochastic functional differential equations

ROOM B

Section: Random processes
Session: Rough paths
Chair: R. Norvaiša

14:40-15:00 **Martynas Manstavičius**. Generalized Blumenthal-Getoor indices - applications and perspectives

Section: Limit theorems
Session: Random fields
Chair: TBA

15:20-15:40 **M. Podolski**. Infill asymptotics for Levy moving average processes

ROOM C

Section: Applications
Session: Insurance mathematics
Chair: M. Steffensen

14:40-15:00 **Olena Ragulina**. Exponential Bound for the Ruin Probability in a Risk Model with a Variable Premium Intensity and Risky Investments
15:00-15:20 **Joanna Dębicka**. An approach to model insurance contracts with accelerated death benefits
15:20-15:40 **Meelis Käärik**. On estimating insurance risk parameters by combining local regression ideas with distribution fitting approach
15:40-16:00 **Lina Dindienė**. On the max-sum equivalence in presence of negative dependence and heavy tails

ROOM D

Section: Limit theorems
Session: Probabilistic number theory
Chair: A. Mačiulis

14:40-15:00 **Algirdas Mačiulis**. On the second moment of an arithmetical process
15:00-15:20 **Robertas Petuchovas**. On permutations without long cycles
15:20-15:40 **Vytautas Stepanauskas**. On variance of an additive function on permutations
15:40-16:00 **Eugenijus Manstavičius**. On a variance with respect to the Ewens probability

ROOM E

Section: Statistical inference
Session: Survey sampling
Chair: R. Lehtonen

14:40-15:20 **Maria Dolores Ugarte**. Mortality risks estimation in small areas using space-time models
15:20-16:00 **Yves Tille**. New Developments in Spatial Sampling

16:00-16:20 Coffee/Tea Break

ROOM A

Section: Random processes
Session: Stochastic analysis
Chair: V. Vovk

16:20-16:40 **Alexey Rudenko**. Renormalized local times for Brownian motions on Carnot group
16:40-17:00 **Maria Lagunova**. Asymptotic properties of stochastic flows with interaction
17:00-17:20 **Georgii Riabov**. Functionals of the Arratia Flow
17:20-17:40 **Andrey Pilipenko**. On differentiability of stochastic flow for a multidimensional SDE with BV drift
17:40-18:00 **Mykola Vovchanskii**. Perturbations of Singular Brownian Flows
18:00-18:20 **Kateryna Hlyniana**. Discrete-time stochastic flows

ROOM B

Section: Limit theorems
Session: Random fields
Chair: TBA

16:20-17:00 **M. Reitzner**. Poisson U-statistics
17:00-17:40 **I. Wigman**. Topologies of nodal sets of random band limited functions
17:40-18:00 **Ofer Busani**. Aging Continuous Time Random Walk Limits
18:00-18:20 **Andriy Yurachkivsky**. Functional limit theorems for level-exceedance measures of generalized Ornstein--Uhlenbeck processes

ROOM C

Section: Applications
Session: Random structures
Chair: S. Janson

16:20-16:40 **Maria Eulalia Vares**. Dynamic random walks with contact process environment
16:40-17:00 **Yuri Yakubovich**. Limit shapes for some measures on integer partitions
17:00-17:20 **Sergey Gorodetskiy**. Maximum entropy principal and limit shapes
17:20-17:40 **Bhargav Narayanan**. Line Percolation
17:40-18:00 **Vytas Zacharovas**. Limit laws of the coefficients of polynomials with only unit roots

ROOM E

Section: Statistical inference
Session: Survey sampling
Chair: M. D. Ugarte

16:20-17:00 **Giorgio E. Montanari**. Mixed Model Assisted Estimation of a Spatial Population Mean
17:00-17:20 **Danute Krapavickaite**. Small Area Estimates for Fraction of Unemployed
17:20-17:40 **François Coquet**. Informative selection of a sample: asymptotic issues
17:40-18:00 **Andrius Čiginas**. Gini's mean difference and variance as measures of finite populations scales
18:00-18:20 **Andrius Čiginas**. A solution in small area estimation problems

ROOM A

09:00-10:00 Vilnius Lecture: **Rimas Norvaiša.** Power variation and p-variation of sample functions of stochastic processes (Chair: V. Paulauskas)

ROOM A

Section: Random processes
Session: Stochastic analysis
Chair: V. Mackevičius

10:20-10:40 **Kai Li**. Generalised Particle Filters with Gaussian Mixtures
10:40-11:00 **Alexander Zhdanok**. Invariant bounded purely finitely additive and sigma-bounded countable additive measures for countable Markov chains
11:00-11:20 **Jakub Slezak**. Rotationally invariant models of diffusion
11:20-11:40 **Ekaterina Turilova**. Measure theoretic aspects of affiliated subspaces

ROOM B

Section: Random processes
Session: Long memory
Chair: V. Paulauskas

10:20-11:00 **Uwe Hassler**. Powerful unit root tests free of nuisance parameters
11:00-11:40 **Hira L. Koul**. Model Checking in Tobit Regression via Nonparametric Smoothing

ROOM C

Section: Applications
Session: Random structures
Chair: G. Kersting

10:20-11:00 **Igor Kortchemski**. Random stable looptrees and percolation on random maps
11:00-11:40 **Svante Janson**. Fringe trees in random trees

ROOM D

Section: Limit theorems
Session: Random fields
Chair: TBA

10:20-10:40 **Andrii Dorogovtsev**. Geometry of covariance and process in Gaussian case
10:40-11:00 **Lothar Heinrich**. Gaussian Limits of Empirical Multiparameter K-Functions for Stationary Spatial Point Processes
11:00-11:20 **Alexander Nazarov**. The small ball probabilities for Gaussian random fields and the spectrum of the operators tensor product

ROOM E

Section: Statistical inference
Session: Functional data analysis
Chair: A. Račkauskas

10:20-10:40 **Rytis Bagdžiūnas**. Nonlinear estimation in endogenous functional regression
10:40-11:00 **Vaidotas Characiejus**. Limit theorems for functional linear processes with long memory
11:00-11:40 **Elodie Brunel**. Adaptive estimation in the functional linear model
11:20-11:40 **Ioannis Papageorgiou**. Log-Sobolev Inequalities for Infinite dimensional Gibbs measures of higher order Interactions

11:40-12:00 Coffee/Tea Break

ROOM A

Section: Random processes
Session: Stochastic analysis
Chair: V. Mackevičius

12:00-12:20 **Dmytro Ivanenko**. Asymptotic properties of MLE for discretely observed solution to a Levy driven SDE's
12:20-12:40 **Juozas Vaicenavičius**. Bayesian sequential testing of the drift of a Wiener process
12:40-13:20 **Nakahiro Yoshida**. Statistics of volatility: non-ergodic statistics and stochastic analysis

ROOM B

Section: Random processes
Session: Long memory
Chair: M. C.Viano

12:00-12:20 **Antoine Ayache**. Uniformly convergent estimators for Multi-fractional Hurst functions
12:20-12:40 **Donatas Surgailis**. Goodness-of-fit tests for marginal distribution of linear random felds with long memory
12:40-13:00 **Kęstutis Kubilius**. Exact confidence intervals of the extended Orey index for Gaussian processes
13:00-13:20 **Geoffrey Boutard**. Pointwise Hölder regularity of anisotropic Gaussian fields' "projections"
13:20-13:40 **Vytautė Pilipauskaitė**. Joint temporal and contemporaneous aggregation of random-coefficient AR(1) processes

ROOM C

Section: Applications
Session: Random structures
Chair: G. Kersting

12:00-12:40 **Ralph Neininger**. Bucket algorithms on Markov sources
12:40-13:00 **Juri Lember**. On the asymptotics of the global score in pairwise sequence comparison

ROOM D

Section: Limit theorems
Session: Random fields
Chair: TBA

12:00-12:20 **Christof Kuelske**. Nonergodicity in interacting particle systems and probabilistic cellular automata
12:20-12:40 **Federico Dalmao**. CLT for classical random trigonometric polynomials
12:40-13:00 **Petr Lachout**. Spaces constructed from Skorokhod spaces
13:00-13:20 **Tanya Kosenkova**. Explicit bounds for the convergence rate of a sequence of Markov chains to a Levy-type process

ROOM E

Section: Statistical inference
Session: Functional data analysis
Chair: A. Račkauskas

12:00-12:40 **Siegfried Hoermann**. Dynamic functional principal components
12:40-13:20 **Charles Suquet**. Testing Changed Segment in Functional Data
13:20-13:40 **Zaher Mohdeb**. Testing the Equality of Nonparametric Regression Curves

18:00 Shuttle busses from IVC 2014 venue to Belmontas Entertainment and Recreation Centre
19:00-23:00 Conference dinner (Belmontas Entertainment and Recreation Centre, Belmonto str. 17, Vilnius)

ROOM A

Section: Random processes
Session: Long memory
Chair: U. Hassler

09:40-10:20 **Jan Beran**. On statistical inference for multivariate long-memory processes
10:20-10:40 **Vygantas Paulauskas.** On alpha-covariance for processes with infinite variance
10:40-11:00 **Xiaoyu Li.** Moment and memory properties of Exponential ARCH models
11:00-11:20 **Ieva Grublytė**. Projective stochastic equations and nonlinear long memory
11:20-11:40 **Rostyslav Yamnenko**. Φ-Sub-Gaussian FBM Queueing Model

ROOM A

Section: Limit theorems
Session: Limit theorems in stochastic geometry
Chair: Yu. Davydov

09:40-10:20 **Evgeny Spodarev**. Limit theorems for excursion sets of random fields
10:20-11:00 **Dmitry Zaporozhets.** Gaussian Processes and Geometry
11:00-11:20 **Mikhail Lifshits**. Taut Strings Accompanying Wiener Process
11:20-11:40 **Matthias Schulte**. Normal approximation of Poisson functionals by second order Poincare inequalities

ROOM C

Section: Applications
Session: Econometrics
Chair: K. Abadir

09:40-10:00 **Timo Terasvirta**. A smooth transition logit model of the duration of irregular price events in electricity markets
10:00-10:20 **Roderick McCrorie**. The Exact Asymptotic First-Order Bias in Least-Squares Estimation of the AR(1) Model Under a Unit Root
10:20-11:00 **Oliver Linton.** TBA
11:00-11:40 **Michael Wolf**. Bootstrap Joint Prediction Regions

ROOM D

Section: Limit theorems
Session: General
Chair: V. Čekanavičius

09:40-10:00 **Vydas Čekanavičius**. Infinitely divisible approximations for sums of m-dependent random variables
10:00-10:20 **Paulo Eduardo Oliveira**. Moderate deviations for associated variables
10:20-10:40 **Jonas Kazys Sunklodas**. On the normal approximation of the negative binomial random sum
10:40-11:00 **Algimantas Bikelis**. On the convolutions of the Radon measures in LCA groups
11:00-11:20 **Alexey Chuprunov**. Strong limit theorems in the multi-colour generalized allocation scheme
11:20-11:40 **Bettina Porvazsnyik**. A new version of the generalized allocation scheme

ROOM E

Section: Applications
Session: Random graphs
Chair: M. Karonski

09:40-10:20 **Jerzy Jaworski**. Random mappings with exchangeable in-degrees
10:20-11:00 **Mihyun Kang**. Phase transition in the size of the largest component in random hypergraphs
11:00-11:40 **Amin Coja-Oghlan**. Coloring sparse random graphs

11:40-12:00 Coffee/Tea Break

ROOM A

Section: Random processes
Session: Time series
Chair: A. Philippe

12:00-12:20 **Joana Leite**. Can power threshold GARCH models capture the Taylor effect?
12:20-12:40 **Andrius Škarnulis**. An autoregressive conditional duration model and the FIGARCH equation
12:40-13:20 **Christian Francq**. Estimating multivariate GARCH and Stochastic Correlation models equation by equation

ROOM B

Section: Limit theorems
Session: Limit theorems in stochastic geometry
Chair: M. Lifshits

12:00-12:40 **David Coupier**. Random symmetrizations of convex bodies
12:40-13:00 **Vasily Kuznetsov**. Vassiliev invariants for random braids
13:00-13:20 **Marek Arendarczyk**. Asymptotics of supremum distribution of iterated Gaussian processes

ROOM C

Section: Applications
Session: Econometrics
Chair: K. Abadir

12:00-12:40 **Karim Abadir**. Approximating moments by nonlinear transformations, with an application to resampling from fat-tailed distributions
12:40-13:00 **Jurgita Markevičiūtė**. Epidemic change test for AR(1) process
13:00-13:20 **Igor Fedotenkov**. Why do small countries have higher population densities?

ROOM D

Section: Applications
Session: Large network models and statistical inference
Chair: A. Raigorodskii

12:00-12:40 **Andrei Leonidov**. Phase Transitions in Complex Networks
12:40-13:20 **Andrei Raigorodskii**. Web graph models and applications

ROOM E

Section: Applications
Session: Random graphs
Chair: M. Karonski

12:00-12:20 **Katarzyna Rybarczyk**. Distributed MIS and MST in random graphs
12:20-12:40 **Tomas Juškevičius**. Majority Bootstrap Percolation on G(n; p)
12:40-13:00 **Matas Šileikis**. Embedding the Erd}os-R enyi random graph in the d-regular random graph
13:00-13:20 **Shoham Letzter**. Separating path systems in random graphs

13:20-13:50 **Poster presentations/ Poster session**
13:20-14:40 Lunch

ROOM A

Section: Random processes
Session: Time series
Chair: A. Philippe

14:40-15:20 **Dag Tjostheim**. Local Gaussian approximation to time series and copulas
15:20-16:00 **Tepmony Sim**. Identifiability conditions for partially-observed Markov chains

ROOM B

Section: Limit theorems
Session: Limit theorems in stochastic geometry
Chair: D. Coupier

14:40-15:00 **Martin Raič**. On Moment conditions in the Central Limit Theorem for Stabilizing Geometric Functionals
15:00-15:20 **Natalya Smorodina**. One limit theorem for symmetric random walks
15:20-15:40 **Zbyněk Pawlas**. Absolute regularity and Brillinger-mixing of stationary point processes
15:40-16:00 **Elena Shmileva**. Functional LIL for α-stable Levy processes

ROOM C

Section: Random processes
Session: Stochastic analysis
Chair: TBA

14:40-15:00 **Christel Geiss**. On the Malliavin derivative of L\'evy driven BSDEs
15:00-15:20 **Alexander Schnurr**. A Unified Approach to Analyze Levy-Type Processes
15:20-15:40 **Carine Bartholme**. On generalized Caputo operators
15:40-16:00 **Pavel Szablowski**. On stationary Markov processes with polynomial conditional moments

ROOM D

Section: Applications
Session: Large network models and statistical inference
Chair: A. Raigorodskii

14:40-15:20 **Konstantin Avrachenkov**. Distribution and dependence of extremes in network sampling processes

ROOM E

Section: Applications
Session: Random graphs
Chair: M. Karonski

14:40-15:00 **Dudley Stark**. Poisson approximation of counts of subgraphs in random intersection graphs
15:00-15:20 **Valentas Kurauskas**. On the chromatic index of random uniform hypergraphs
15:20-15:40 **Sylwia Antoniuk**. On the random triangular group
15:40-16:00 **Bartosz Zaleski**. On the threshold where the random triangular group stops being free

16:00-16:20 Coffee/Tea Break

ROOM A

Section: Random processes
Session: Time series
Chair: A. Philippe

16:20-16:40 **Filipa Silva**. A new approach to integer-valued time series modeling
16:40-17:00 **Torkel Erhardsson**. Conditions for convergence of random coefficient AR(1) processes and perpetuities in higher dimensions
17:00-17:20 **Donata Puplinskaitė**. Aggregation of triangular array of random-coefficient AR(1) processes
17:20-17:40 **Daniel Koch**. Multiscale modeling of multivariate locally stationary time series by wavelet decomposition
17:40-18:00 **Valeriy Voloshko**. Cepstrum-based plug-in forecasting statistics
18:00-18:20 **Laura Paulionienė**. Two Methods of Spatial Weighting for AR(p) Parameters Estimators

ROOM B

Section: Limit theorems
Session: Random fields
Chair: TBA

16:20-16:40 **Vitalii Konarovskyi**. System of heavy diffusion particles on the real line
16:40-17:00 **Jana Klicnarova**. Invariance Principle for Random Fields under Hannan's condition
17:00-17:20 **Alexey Khartov**. Approximation complexity of Gaussian random fields of increasing parametric dimension

ROOM C

Section: Random processes
Session: Stochastic analysis
Chair: TBA

16:20-16:40 **Liubov Markovich**. The equation of optimal filtering, Kalman's filter and Theorem on normal correlation
16:40-17:00 **Mariusz Nieweglowski**. Markov consistency and Markov copulae of multivariate conditional Markov chains
17:00-17:20 **Mykhaylo Postan**. On a type of multidimensional semi-Markov drift process

ROOM E

Section: Applications
Session: Random graphs
Chair: M. Karonski

16:20-16:40 **Istvan Fazekas**. A random graph model based on interactions of N vertices
16:40-17:00 **Pavel Galashin**. Existence of a persistent hub in the convex preferential attachment model
17:00-17:20 **Irina Cheplyukova**. On limit distributions of multiple edges in the configuration random graph

ROOM A

09:00 – 10:00 Closing Lecture: **Rafal Latala**. Suprema of Bernoulli Processes (Chair: R. Leipus)

10:00 – 10:10 Coffee/Tea Break

ROOM A

Section: Random processes
Session: Branching processes
Chair: F. Klebaner

10:10-10:50 **Fima Klebaner**. The Age Structure of Population-Dependent General Branching Processes in Environments with A High Carrying Capacity
10:50-11:30 **Uwe Roesler**. Probabilistic aspects of search trees
11:30-12:10 **Ines del Puerto**. A modified bootstrap for controlled branching processes

ROOM B

Section: Limit theorems
Session : General
Chair: V. Čekanavičius

10:10-10:30 **E. Azmoodeh**. Generalization of the Nualart-Peccati criterion
10:30-10:50 **R. Simone**. Kurtosis and fourth moment Theorem
10:50-11:10 **Valery Korchevsky**. A Generalization of the Petrov Strong Law of Large Numbers
11:10-11:30 **Dainius Dzindzalieta**. Random walks maximizing the probability to visit an interval

ROOM C

Section: Applications
Session: Large network models and statistical inference
Chair: A. Raigorodskii

10:10-10:30 **Nelly Litvak**. Emergency of correlations on Twitter
10:30-10:50 **Matvey Osipov**. Six Degrees of Separation in Social Networks Generated by the 'Hitchhiker' Model

10:50-11:10 **Egor Samosvat**. Model of the Media Web and its application to dating of web pages
11:10-11:30 **Liudmila Ostroumova**. Model of the Media Web and its application to crawling of ephemeral web pages
11:30-11:50 **Mindaugas Bloznelis**. Modeling evolving affiliation networks via random intersection graph processes

NOTES

NOTES

NOTES