International Uzbek-Ukrainian Conference "Modern problems of the theory of stochastic processes and their applications"

Tuesday, 10 October 2023 - Wednesday, 11 October 2023

ONLINE

Scientific Programme

International Uzbek-Ukrainian Conference "Modern problems of the theory of stochastic processes and their applications" / Scientific Programme

Monday, 20 May 2024

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Monday, 20 May 2024

Opening ceremony

7:20-7:30
Chairman: Ya.M. Khusanbaev
Speakers: Sh.K. Formanov, A.A. Dorogovtsev

Session 1, 10.10.2023

Chairman N.N. Ganihodjaev

Equations with interaction, second quantization, stability and polymer models

7:30-8:30
A.A. Dorogovtsev

A family of F-quadratic stochastic operators

8:35-9:05
U.U. Jamilov

Asymptotic estimates for a small parameter in Hartman-Wintner law of the iterated logarithm

9:10-9:40
M.U. Gafurov

Functional limit theorems for perturbed random walks

9:45-10:15
A.Yu. Pilipenko

Session 2, 10.10.2023

Chairman: G.V. Riabov

Intermittency phenomena for mass distributions of stochastic flows with interaction

10:30-10:45
A. Weiss, A.A. Dorogovtsev

Gaussian structure in coalescing stochastic flows

10:50-11:05
K.V. Hlyniana

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Hausdorff dimension of invariant measure of piecewise linear circle maps with two break points

11:10-11:25
A.F. Aliyev

Asymptotic behaviour of branching processes with non-homogeneous immigration

11:30-11:45
J.B. Azimov

Operators of second quantization for Bernoulli noise

11:50-12:05
A. Hrabovets

Session 3, 10.10.2023

Chairmain: K.V. Hlyniana

Martingale representation of Brownian functionals

13:05-12:20
O. Purtukhia, V. Jokhadze

Copula functions and its applications in survival analysis with covariates

13:25-13:40
A.A. Abdushukurov, R.S. Muradov

Central limit theorem for strong mixing random variables with values in Lp[0;1] space

13:45-14:00
O.Sh. Sharipov, I.G. Muxtorov

Asymptotic approximation for a certain class of statistics defined on several generalized urn models

14:05-14:20
Sh.M. Mirakhmedov

Session 4, 10.10.2023

Chairman: O.V. Rudenko

Limit theorems for U-statistics of positively associated random variables

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14:35-14:50
A. Mukhamedov, O.Sh. Sharipov

Weak periodic Gibbs measures for the potts-sos model on a cayley tree of order two

14:55-15:10
M.Rahmatullaev, M. Rasulova

Weak dependence properties of a vertex process of a convex hull generated by a Poisson point process inside a parabola

15:15-15:30
I.M. Khamdamov, Kh.M. Mamatov

Operator splitting methods for non-homeomorphic one-dimensional stochastic flows

15:35-15:50
M.B. Vovchanskyi

Session 1, 11.10.2023

Chairman: Ya.M. Khusanbaev

Limit Gibbs measures for 1-d lattice models with competing interactions

8:00-8:30
N.N. Ganihodjaev

p-adic dynamical systems of rational functions

8:35-9:05
U.A. Rozikov

Simulation of diffusion processes with R and its applications for the pricing of options

9:10-9:40
M.T. Bakoev

Strong measurable continuous modification of the Burdzy-Kaspi stochastic flow

9:45-10:15
G.V. Riabov

Session 2, 11.10.2023

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Chairman: A.Yu. Pilipenko

On asymptotics of solutions of stochastic differential equations with jumps

10:30-10:45
V.K. Yuskovych

Extremal properties of Bernoulli random variables

10:50-11:05
Sh. Shorakhmetov

Functional limit theorems for branching processes with non-stationary immigration

11:10-11:25
S.O. Sharipov

Limit theorems for reduced processes starting with a large number of particles

11:30-11:45
Ya.M. Khusanbaev

Probabilistic Approach to Solving one Semi-Linear Boundary Value Problem

11:50-12:05
A. Rasulov, G. Raimova

Session 3, 11.10.2023

Chairman: M.B. Vovchanskyi

An intersection of joint trajectories of independent Brownian motions in Carnot groups with a given set

13:05-12:20
O.V. Rudenko

Asymptotic distributions of terms of a variation series in the case of random sample size

13:25-13:40
A.A. Dzhamirzaev, I.N. Mamurov

Gibbs distributions for the Peierls model

13:45-14:00
A.A. Dzhalilov, M.K. Khomidov

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On the One Nonparametric Estimate of Poisson Regression Function

14:05-14:20
P. Babilua, E.A. Nadaraya

Session 4, 11.10.2023

Chairman: O.Sh. Sharipov

Waiting Times of Circle Maps With Some Irrational Rotational Number

14:35-14:50
J. Karimov

Escape rate for the chaotic maps

14:55-15:10
M. Esanboyeva

On inequalities for the probability of ruin

15:15-15:30
A.A.Atakhuzhaev, V.R.Khodzhibaev

The asymptotic of the probability of falling into zero of a multi-type branching process with immigration

15:35-15:50
A. Mashrabboev