Asymptotic Statistics of Stochastic Processes and Applications

17 – 21 July 2017, Peterhof, Russia

Monday, 17 July

10:00 – 10:10	**Opening (Yu. Kabanov & Yu. Kutoyants)**
10:10 – 10:50	*Yury Kutoyants*: The asymptotics of misspecified MLEs for some stochastic processes: a survey
10:50 – 11:10	**Coffee break**
11:10 – 11:50	*Pierre Bertrand*: Overfitting of Hurst estimators for multifractional Brownian motion. A fitting test advocating simple models
11:50 – 12:30	*Oleg Loukianov*: Statistical inference for random walk in a random environment
12:30 – 13:10	*Ilia Negri*: Z-process method for change point problems with applications to discretely observed diffusion processes
13:10 – 15:00	**Lunch**
15:00 – 15:40	*Claude Depollier*: System identification: response of dynamical systems in time frequency space
15:40 – 16:20	*Oleg Chernoyarov*: Application of the local Markov approximation method for the statistical analysis of quasi-deterministic and random signals with unknown discontinuous parameters
16:20 – 16:40	**Coffee break**
16:40 – 17:20	*Alexandra Salnikova*: Probability characteristics of the absolute maximum of the Gaussian random processes
17:20 – 18:00	*Ali Dabye*: Method of moments estimators and multi-step MLE for Poisson processes
18:00 – 20:00	**Dinner**

Tuesday, 18 July

9:30 – 10:10	*Ildar Ibragimov*: Estimation of functions depending on an infinite dimensional parameter observed in Gaussian white noise
10:10 – 10:50	*Catherine Laredo*: Estimation for stochastic differential equations with mixed effects from discrete observations
10:50 – 11:10	**Coffee break**
11:10 – 11:50	*Alexander Gushchin*: On the Chacon–Walsh construction in the Skorokhod Embedding Problem
11:50 – 12:30	*Dasha Loukianova*: Jump filtering and efficient drift estimation for Levys driven SDE
12:30 – 13:10	*Oleg Rusakov*: Tightness of a family of double stochastic pseudo-Poissonian processes and applications to a real world data
13:10 – 15:00	**Lunch**
15:00 – 15:40	*Chao Zhou*: Bank monitoring incentives under moral hazard and adverse selection
15:40 – 16:20	*Marvin Mueller*: Tractable SPDE models for order books
16:20 – 16:40	**Coffee break**
16:40 – 17:20	*Ekaterina Palamarchuk*: On upper functions of solutions to linear SDE's with non-exponentially stable state matrix
17:20 – 18:00	*Mikhail Zhitlukhin*: On exact solutions of some changepoint detection problems
18:00 – 20:00	**Dinner**

Wednesday, 19 July

9:30 – 10:10	*Hiroki Masuda*: Local limit theorem in non-Gaussian quasi-likelihood inference
10:10 – 10:50	*Martin Larsson*: Affine Volterra processes and their characteristic functions
10:50 – 11:10	**Coffee break**
11:10 – 11:50	*Irene Votsi*: Risk indicators and convergence rates for semi-Markov models
11:50 – 12:30	*Gennady Martynov*: A new approach to the testing the distribution uniformity on the multivariate cube with large dimension
12:30 – 14:00	**Lunch**
14:00 – 18:30	**Excursion**
19:00 – 20:30	**Dinner**

Thursday, 20 July

9:30 – 10:10	*Yuri Kabanov*: On the ruin problem with investments
10:10 – 10:50	*Sergey Pergamenshchikov*: Robust adaptive efficient estimation for a semi-Markov continuous time regression from discrete data
10:50 – 11:10	**Coffee break**
11:10 – 11:50	*Johannes Ruf*: Volatility and arbitrage
11:50 – 12:30	*Xiang Yu*: Optimal consumption under non-addictive habit formation in incomplete markets
12:30 – 13:10	*Elena Boguslavskaya*: On solving optimal stopping problems for strong Markov processes
13:10 – 15:00	**Lunch**
15:00 – 15:40	*Mikhail Ermakov*: On asymptotically minimax nonparametric estimation and detection of signal in Gaussian white noise
15:40 – 16:20	*Yuta Koike*: On the asymptotic structure of Brownian motions with a small lead-lag effect
16:20 – 16:40	**Coffee break**
16:40 – 17:20	*Alexey Muravlev*: TBA
17:20 – 18:00	*Dmitriy Lisovskiy*: A Bayesian problem of testing two simple hypotheses for a Brownian bridge
18:00 – 20:00	**Dinner**

Friday, 21 July

9:30 – 10:10	*Masayuki Uchida*: Hybrid estimators with initial Bayes estimators for small diffusion processes based on reduced data
10:10 – 10:50	*Valentin Solev*: Hunt-Mackenhoupt-Wheeden condition and estimating of pseudo-periodic function
10:50 – 11:10	**Coffee break**
11:10 – 11:50	*Serguei Dachian*: On parameter estimation and hyphothesis testing for Poisson processes in case of a change-point with variable jump size
12:30 – 14:00	**Lunch**
18:00 – 20:00	**Dinner**