XXXVII International Seminar on Stability Problems for Stochastic Models
13-17 October, 2025, Shenzhen, China

Program

Link to the online translations in Voov:
https://meeting.tencent.com/dm/VujHGZMuGLPE
Meeting ID: 923-220-836

All the lectures will be delivered in the **Library on the 8-th floor**
Lunches and dinners will be served in the **Canteen No.1 on the 3rd floor**

Monday, 13 October

9.00-9.10 Opening ceremony

9.10-9.40 Victor Korolev, Yurii Khomutov (Lomonosov Moscow State University)
Analogs of the multiplication theorem for some families of distributions

9.40-10.10 Cosme Louart (Chinese University of Hong Kong)
Smoothly managing dependence and heavy tails in concentration inequalities on sums

10.10-10.40 Vladimir Ulyanov (Lomonosov Moscow State University)
On Hanson-Wright type deviation inequalities for α-subexponential entries

10.40-11.00 Coffee break

11.00-11.30 Victor Korolev, N. Romanyuk (Lomonosov Moscow State University)
Normal variance-mean mixtures as stationary distributions of stochastic difference equations with random coefficients

11.30-12.00 Zhuosong Zhang (Southern University of Science and Technology) with Zhijun Cai, Qi-Man Shao, Jingcai Yang
Convergence rates of multivariate normal approximation with applications to stochastic approximation methods

12.00-12.15 Group photo

12.15-14.00 Lunch (Canteen No.1, 3rd floor)

14.00-14.30 (online) Alexander Bulinski (Lomonosov Moscow State University)
Statistical estimation of information characteristics

14.30-15.00 Konstantin Belyaev (Shirshov Oceanography Institute, RAS) with V. Korolev, X. Romashina
Numerical and analytical solution of Fredholm integral equation that appears in one geophysical problem

15.00-15.20 Coffee break

15.20-15.50 (online) Alexander Zeifman (Vologda State University)
An approach for bounding the rate of convergence for nonstationary queueing systems

15.50-16.20 Dianpeng Wang (Beijing Institute of Technology)
Sequential design for quantile estimation in multifactor sensitivity experiments

16.20-16.50 (online) Alexey Kudryavtsev (Lomonosov Moscow State University) with O.V. Shestakov
On the method of estimating the parameters of scale mixtures of generalized gamma distributions

17.00 Dinner (Canteen No.1, 3rd floor)

Tuesday, 14 October

9.00-9.30 Yuxin Tao (Southern University of Science and Technology)
Statistical inference for power autoregressive conditional duration models with stable innovations

9.30-10.00 Ianina Roshchina (Lomonosov Moscow State University and MSU-BIT)
Factors of the price gap between primary and secondary housing markets: a regional analysis

10.00-10.30 Mikhail Ivanov (Lomonosov Moscow State University)
Forecasting Ito-type processes using features based on dynamic Gaussian mixtures

10.30-10.50 Coffee break

10.50-11.20 Cheuk Yin Lee (Chinese University of Hong Kong)
On the passage times of self-similar Gaussian processes on curved boundaries

11.20-11.50 Oleg Shestakov (Lomonosov Moscow State University) with M.O. Vorontsov
Asymptotic results for the mean-square risk when using multiple hypothesis testing methods for weakly dependent observations

11.50-12.20 Irina Shevtsova (Lomonosov Moscow State University)
Rates of convergence of random sums to the normal variance-mean mixtures

12.20-14.00 Lunch (Canteen No.1, 3rd floor)

14.00-14.30 (online) Ekaterina Bulinskaya (Lomonosov Moscow State University)
On population density of catalytic branching random walk

14.30-15.00 Elena Yarovaya (Lomonosov Moscow State University)
Limit theorems for branching random walks in various branching environments

15.00-15.20 Coffee break

15.20-15.50 (online) Lev Klebanov (Charles University, Prague, Czech Republic)
Limit theorems as characterization problems in probability theory

15.50-16.20 (online) Shuzhen Yang (Shandong University)
A general varying terminal time structure for stochastic optimal control

16.20-16.50 *In Memory of V.M. Zolotarev*

17.00 Dinner (Canteen No.1, 3rd floor)

Wednesday, 15 October

9.00-9.30 Vladimir Bening (Lomonosov Moscow State University)
Asymptotic properties of statistics constructed from samples with random sizes

9.30-10.00 Xia Cai (Hebei University of Science and Technology)
Modified information criterion for testing changes in the inverse Gaussian degradation process

10.00-10.30 Andrei Belov (Lomonosov Moscow State University) with O.A. Belova
Modeling and analysis of binary objects based on group observations

10.30-10.50 Coffee break

10.50 Free discussions

Thursday, 16 October

9.00-9.30 Alexey Bergovin (Lomonosov Moscow State University) with V.G. Ushakov
A queueing system with general vacations

9.30-10.00 (online) Kang Wenda (Anhui University)
Reliability analysis based on the Wiener process integrated with historical degradation data

10.00-10.30 Miha Bresar (Chinese University of Hong Kong) with A. Mijatovic, N. Sandric
Rates of ergodicity in Lévy-driven storage processes

10.30-10.50 Coffee break

10.50-11.20   Jiayu Zheng (Shenzhen MSU-BIT University)
On mean-field super-Brownian motions

11.20-11.50 Andrei Borisov (Federal Research Center “Computer Science and Control” of RAS)
An available bandwidth estimation algorithm based on optimal state filtering results

11.50-12.20 Yurii Khokhlov (Lomonosov Moscow State University) with Klebanov L.B., Torbin N. V.
On some characterization of Marshall-Olkin distribution

12.20-14.00 Lunch (Canteen No.1, 3rd floor)

14.00-14.30 (online) Andrey Gorshenin (Federal Research Center ``Computer Science and Control'' of RAS)
Probability-informed models for data processing

14.30-15.00 Kexin Yu (Shandong University)
The smallest singular value of sparse discrete random matrices

15.00-15.20 Coffee break

15.20-15.50 (online) Vassiliy Kolokotsov (Lomonosov Moscow State University)
Rates of convergence for the functional limit theorems for continuous time random walks

15.50-16.20 Zeyan Song (Shandong University)
Singularity of biased discrete random matrices

16.20-16.50 (online) Sergey Smirnov (Lomonosov Moscow State University)
Asymptotics of worst-case mixed market strategies for a binary option is a stopped geometrical brownian motion

17.00 Dinner (Canteen No.1, 3rd floor)

Friday, 17 October

9.00-9.30 Jie Xiong (Southern University of Science and Technology)
On the empty balls of critical and subcritical super-Brownian motions with general branching mechanisms

9.30-10.00 Yi Guo (Shandong University)
Central limit theorem for irregular discretization scheme of multilevel Monte-Carlo method

10.00-10.30 Bingyi Jing (Southern University of Science and Technology)
Two-way popularity model for directed and bipartite networks

10.30-10.50 Coffee break

10.50-11.20 Zeng LI (Southern University of Science and Technology)
Debiased distributed PCA under high dimensional spiked model

11.20-11.50 Fubao Xi (Beijing Institute of Technology)
Successful couplings and strong ergodicity for switching diffusion systems with past-dependent switching

11.50-12.00 Closing ceremony

12.00 Lunch (Canteen No.1, 3rd floor)