



International Scientific Conference "Probability Theory and its Applications"  
on Occasion of 85<sup>th</sup> Birthday of Yu.V. Prokhorov, Moscow, February, 12-14, 2015

**Thursday, February, 12**

Steklov Mathematical Institute, Gubkina str, 8.

10:00-10:45	<i>Opening Ceremony</i> Albert Nikolaevich Shiryaev, Steklov Mathematical Institute, RAS, Moscow, Russia
10:45-11:30	Friedrich Götze, Bielefeld University, Germany <i>Entropy Expansions in Probability</i>
<b>11:30-11:45</b>	<b>Coffee-break</b>
11:45-12:30	Narayanaswamy Balakrishnan, McMaster University, Hamilton, Ontario, Canada <i>Signatures</i>
12:30-13:15	Alexander Ivanovich Sakhanenko, Novosibirsk State University, Russia <i>On Asymptotics and Estimates for Generalized Prokhorov Distance in Invariance Principle</i>
<b>13:15-14:45</b>	<b>Lunch</b>
14:45-15:30	Maxim Evgen'evich Shirokov, Alexandr Semenovich Holevo, Steklov Mathematical Institute, RAS, Moscow, Russia <i>On Compactness of Families of Probability Measures on the Set of Quantum States</i>
15:30-16:15	Peter Jagers, Chalmers University of Technology, Sweden <i>Interaction and Limitation in Branching Processes</i>
<b>16:15-16:30</b>	<b>Coffee-break</b>
16:30-17:15	Gyula O. H. Katona, Afréd Rényi Institute of Mathematics, Budapest, Hungary <i>Large Intersecting Families in a Finite Set</i>
17:15-18:00	Alexander Nikolaevich Tikhomirov, Komi Scientific Center of Ural Branch of RAS, Russia <i>Inequalities for the Moments of Quadratic Forms</i>
18:00-18:45	Ernst L'vovich Presman, Central Economics and Mathematics Institute, RAS, Moscow <i>Prokhorov Memorial Lecture</i>
<b>19:00</b>	<b>Welcome reception</b>



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**Friday, February, 13**

Moscow State University, Faculty of Computational Mathematics and Cybernetics

Leninskie Gory, 1/52, aud. P-8a (П-8а)

10:00-10:45	Il'dar Abdullovich Ibragimov, St. Petersburg Department of V.A. Steklov Institute of Mathematics <i>On the Estimation of the Intensity Density Function of Poisson Random Field outside of the Observation Region</i>
10:45-11:30	Paul Embrechts, ETH Zurich, Switzerland <i>Risk Aggregation under Dependence Uncertainty</i>
<b>11:30-11:45</b>	<b>Coffee-break</b>
11:45-12:30	Qi-Man Shao, The Chinese University of Hong Kong, China, <i>Cramer Type Moderate Deviations of Normal and Non-normal Approximation</i>
12:30-13:15	Mikhail Anatolievich Lifshits, Saint Petersburg State University and Linköping University <i>Least Energy Functions Accompanying Brownian Motion</i>
<b>13:15-14:45</b>	<b>Lunch</b>
14:45-15:30	Igor' Semenovich Borisov, Sobolev Institute of Mathematics, Siberian Branch of RAS, Russia <i>Invariance Principle and Probability Inequalities for Canonical von Mises' Statistics of Dependent Observations</i>
15:30-16:15	Thomas Mikosh, University of Copenhagen, Denmark <i>Asymptotic Theory for the Largest Eigenvalues of the Sample Autocovariance Function of High-Dimensional Heavy-Tailed Time Series</i>
<b>16:15-16:30</b>	<b>Coffee-break</b>
16:30-17:15	Yasunori Fujikoshi, Hiroshima University, Japan <i>Explicit and Computable Error Bounds for Asymptotic Expansions of the Distribution Functions of Some Multivariate Statistics</i>
17:15-18:00	Vladimir Igorevich Bogachev, Moscow State University <i>Prokhorov's Theorem and the Topology of Spaces of Probability Measures</i>



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**Saturday, February, 14**

Moscow State University, Faculty of Computational Mathematics and Cybernetics

Leninskie Gory, 1/52, aud. P-8a (II-8a)

10:00-10:45	Gerd Christoph, University of Magdeburg, Germany <i>Differences in Limit Theorems in Case of Normal or Non-Normal Stable Limit Distributions</i>
10:45-11:30	Andrei Yurievich Zaitsev, St. Petersburg Department of V.A. Steklov Institute of Mathematics <i>Some Results Concerning the Sums of Independent Random Vectors</i>
<b>11:30-11:45</b>	<b>Coffee-break</b>
11:45-12:30	Victor Yurievich Korolev, Moscow State University <i>Normal Mixture Models: Prokhorov's Ideas and Some Recent Results</i>
12:30-13:15	Konstantin Alexandrovich Borovkov, University of Melbourne, Australia <i>Continuity Problems in Boundary Crossing Problems</i>
<b>13:15-14:45</b>	<b>Lunch</b>
14:45-15:30	Bing-Yi Jing, Hong Kong University of Science and Technology, China <i>Two-Dimensional Fused-Lasso with Non-Convex Penalty</i>
15:30-16:15	Irina Gennadievna Shevtsova, Moscow State University <i>Some Recent Results in the Field of Accuracy of the Normal Approximation to Sums of Independent Random Variables</i>
<b>16:15-16:30</b>	<b>Coffee-break</b>
16:30-17:15	Ekaterina Vadimovna Bulinskaya, Moscow State University <i>Generalized Renewal Processes. The Limit Behavior and Applications</i>
17:15-18:00	Vladimir Vasilievich Ulyanov, Alexey Alexandrovich Naumov, Moscow State University <i>On Polynomials in Random Elements</i>
<b>18:00</b>	<b>Closing Ceremony</b>