



International Conference **Prokhorov and Probability Theory**
dedicated to the 90th anniversary of the birth of Yu. V. Prokhorov
16–17 December 2019, Moscow

Monday, December 16

Steklov Mathematical Institute of RAS, 8 Gubkina St., Conference hall, 9th floor

- 9:50 – 10:00 *Opening (Albert N. Shiryaev)*
- 10:00 – 11:00 **Albert N. Shiryaev** (Steklov Mathematical Institute of RAS, Russia)
Prokhorov's theorem
- 11:00 – 11:45 **Friedrich Götze** (Bielefeld University, Germany)
Concentration of measure and entropic convergence
- 11:45 – 12:10 *Coffee break*
- 12:10 – 12:55 **Shige Peng** (Shandong University, China)
Law of large numbers and central limit theorem in cases of uncertainty of probabilities
- 12:55 – 13:40 **Igor S. Borisov** (Sobolev Institute of Mathematics of SB RAS, Russia)
Poissonization inequalities for sums of independent B-valued random variables
- 13:40 – 15:00 *Lunch*
- 15:00 – 15:45 **Péter Major** (Alfréd Rényi Institute of Mathematics, Hungary)
Non-central limit theorems for non-linear functionals of vector valued Gaussian stationary random sequences
- 15:45 – 16:30 **Dmitry N. Zaporozhets** (St. Petersburg Department of Steklov Mathematical Institute of RAS, Russia)
Approximation of sums of random vectors by infinitely divisible distributions
- 16:30 – 17:00 *Coffee break*
- 17:00 – 17:45 **Ekaterina V. Bulinskaya** (Lomonosov Moscow State University, Russia)
New applied probability models and optimization problems
- 17:45 – 18:30 **Vladimir I. Lotov** (Novosibirsk State University and Sobolev Institute of Mathematics of SB RAS, Russia)
Random walks with two levels of control
- 18:30 *Welcome reception*



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Tuesday, December 17

Lomonosov Moscow State University, Faculty of Computational Mathematics and Cybernetics, 1/52 Leninskie Gory, aud. P-13 (П-13)

- 9:15 – 9:30 **Igor A. Sokolov** (Lomonosov Moscow State University, Russia)
Greetings
- 9:30 – 10:15 **Yasunori Fujikoshi** (Hiroshima University, Japan)
Asymptotic results on joint variable and rank selection methods in high-dimensional multivariate regression model
- 10:15 – 11:00 **Yakov Yu. Nikitin** (Saint-Petersburg University and Higher School of Economics, Russia)
Goodness-of-fit and symmetry tests based on characterizations, and their efficiency
- 11:00 – 11:30 *Coffee break*
- 11:30 – 12:15 **Manuel L. Esquivel** (NOVA University Lisbon, Portugal)
An example of a financial market model obtained by Euler discretization of a continuous model
- 12:15 – 13:30 **Alexander V. Prokhorov** (Lomonosov Moscow State University, Russia)
Ю.В. Прохоров в жизни
- 13:30 – 15:00 *Lunch*
- 15:00 – 15:45 **Gerd Christoph** (Otto von Guericke University Magdeburg, Germany)
Asymptotic expansions for multivariate statistics based on random size samples
- 15:45 – 16:30 **Ernst L. Presman** (Central Economics and Mathematics Institute RAS, Russia)
On modifications of Lindeberg and Rotar conditions in central limit theorem
- 16:30 – 17:00 *Coffee break*
- 17:00 – 17:45 **Vladimir V. Ulyanov** (Lomonosov Moscow State University, Russia)
Gaussian measures of large balls in statistical inference
- 17:45 *Closing*