XXXIII International Seminar on Stability Problems for Stochastic Models

12 – 18 June, 2016 | Svetlogorsk, Russia

The XXXIII International Seminar on Stability Problems for Stochastic Models will be held from 12 to 18 June, 2016, in Svetlogorsk, Russia. The seminar will be accompanied by the II Baltic International Symposium on Applied and Industrial Mathematics.

The Seminar and Symposium is organized under the auspices of
- Federal Research Center «Informatics and Control» of Russian Academy of Sciences
- Lomonosov Moscow State University
- The Society for Industrial and Applied Mathematics (SIAM)
- Editorial office of journal «OP&PM Surveys on Applied and Industrial Mathematics»

Svetlogorsk (Kaliningrad region of Russia) is a well-known nice resort on the Baltic seashore famous for its mild healthy climate and nice surroundings. The participants will be hosted in the hotel Universal (http://www.hotel-universal.ru).

Seminars on Stability Problems for Stochastic Models have a long tradition. They were started by Prof. Vladimir Zolotarev in the 1970's. The seminars are attended by leading probabilists from all over the world. The Seminars traditionally aim at bringing together people from Eastern and Western parts of Europe to share their expertise, new results, exchange the ideas and discuss open problems. In this century Seminars took place in Hungary, Bulgaria, Spain, Latvia, Italy, Israel, Romania, Poland, Norway and Russia. The previous XXXII seminar was held in 2014 in Trondheim, Norway, which proved to be an excellent site for scientific communication.

International Program Committee:
Vladimir Zolotarev (Russia) – Honorary Chairman,
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Main topics of the XXXII Seminar

- Limit theorems and stability problems
- Asymptotic theory of stochastic processes
- Stable distributionsandprocesses

- Asymptotic statistics
- Risk theory
- Financial mathematics and software for high-frequency trading
- Discreteprobabilitymodels
- Characterizationofprobabilitydistributions
- Insuranceandfinancialmathematics
- Appliedstatistics
- Queueing theory and modeling information systems.
- Data mining
- Reliability
- Extreme value statistics
- Analysis of rounded data
- Nonparametric estimation
- Goodness-of-fit testing

For the details concerning **Accomodation, Important dates, Registration Fee** see
http://tvp.ru/conferen/2016_1218_06_1_Eng.htm

Publications

Abstracts of communications of the XXXII International Seminar on Stability Problems for Stochastic Models will be published before the Seminar. Selected proceedings of International Seminar on Stability Problems for Stochastic Models will be published in the «Journal of Mathematical Sciences» (Springer Science+Business Media, ISSN: 1072-3374) and in the «Informatics and Applications» (ISSN: 1992-2264).