

XXXI International Seminar on Stability Problems for Stochastic Models

First Information Letter

XXXI International Seminar on Stability Problems for Stochastic Models will be on 23-27 April, 2013 in Moscow, Russia, under the auspices of Lomonosov Moscow State University, Institute for Informatics Problems of the Russian Academy of Sciences and Peoples' Friendship University of Russia.

Seminars on Stability Problems for Stochastic Models have a long tradition. They were founded by Vladimir Zolotarev in the 1970's. The seminars were 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 and Poland. The previous XXIX and XXX seminars were held in 2011 and 2012 in Svetlogorsk, Kaliningrad region, Russia. Information concerning the previous seminars including abstracts of communications are available at <http://www.ipiran.ru/conference/stabil2011/>, the photos are posted at <http://fotki.yandex.ru/users/isspsm-2011/>. The next, XXXI, seminar will be held in Moscow, the capital of Russian Federation, in Peoples' Friendship University of Russia.

International Program and Organizing Committee

Vladimir Zolotarev (Russia) – Honorary Chairman

Victor Korolev (Russia) – Chairman

Yuri Khokhlov (Russia) – Deputy Chairman

Sergey Shorgin (Russia) – Deputy Chairman

Irina Shevtsova (Russia) – General Secretary

Sandor Baran (Hungary)

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Jolanta Misiewicz (Poland)

Edward Omey (Belgium)

Gyula Pap (Hungary)

Alexander Zeifman (Russia)

Yulia Nefedova (Russia) – Secretary

Rostislav Razumchik (Russia) – Secretary

Main topics of the Seminar

- Limit theorems and stability problems
- Asymptotic theory of stochastic processes
- Stable distributions and processes
- Asymptotic statistics
- Risk theory
- Characterization of probability distributions
- Insurance and financial mathematics
- Applied statistics
- Queuing theory

Organization Fee:

7000 RUR (approximately 165 EUR) should be paid in cash upon arrival.

The organization fee includes payments for conference parties and coffee breaks.

Important dates

The participants are kindly requested to register at the web-site

<http://www.ipiran.ru/conference/stabil2013>

no later than 18 February, 2013.

1 March, 2013: the second Information letter

No later than **15 March, 2013:** confirmation of participation; submission of abstracts

1 April, 2013: the third Information letter

Publications

Abstracts of communications of the XXXI International Seminar on Stability Problems for Stochastic Models and the satellite workshops will be published before the Seminar. Proceedings of XXXI 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). For more details see <http://www.ipiran.ru/conference/stabil2013>

International Workshop «Applied Probability Theory and Theoretical Informatics»

will be held within the framework and under the aegis of the XXXI International Seminar on Stability Problems for Stochastic Models.

The topics of this workshop:

- Stochastic models in economics
- Statistical methods in insurance and finance
- Modeling and simulation of economic and social processes
- Methods of optimal control in stochastic systems
- Financial Theory and Practice
- Modeling of Rare Events, Extremes and Dependence
- Risk and Stochastic Control

The Organizing Committee of the workshop:

Yuri Khokhlov (Russia) – Chairman

Vladimir Rykov (Russia)

Tatyana Milovanova (Russia)

Ivan Zaryadov (Russia)

Rostislav Razumchik (Russia) – Secretary

VII International Workshop "Applied Problems in Probability Theory and Mathematical Statistics related to modeling information systems" (APTP + MS) (Spring Session)

will be held within the framework and under the aegis of the XXXI International Seminar on Stability Problems for Stochastic Models. Previous sessions of the Workshop "APPT + MS" were held in Italy, Spain, Russia, Switzerland.

The topics of this workshop:

- Modeling of information systems by methods of probability theory
- Modeling of information systems by methods of the theory of stochastic processes
- Applied queuing theory
- Discrete probabilistic models
- Statistical methods for the analysis of information systems
- Probabilistic models for information security
- Teletraffic theory

- Multiservice networks with elastic and streaming traffic
- Analytical models of P2P networks

The Organizing Committee of the workshop APPT + MS:

- I. Atencia (Spain) – Co-Chairman
- A. Grusho (Russia) – Co-Chairman
- K.Samouylov (Russia) – Co-Chairman
- S. Shorgin (Russia) – Co-Chairman