

Russian Academy of Science  
STEKLOV MATHEMATICAL INSTITUTE

Russian-Japan Workshop  
Complex Stochastic Models: Asymptotics and Applications



RFBR-JSPS project,  
co-leaders A. Shiryaev and N. Yoshida



Moscow, June 4–5, 2007  
Steklov Mathematical Institute  
Gubkina 8, 9<sup>th</sup> floor

June 4, Monday

10<sup>00</sup> – 10<sup>15</sup> Opening

10<sup>15</sup> – 11<sup>00</sup> Shiryaev A.N., *Min-max quickest detection problems*

11<sup>15</sup> – 12<sup>00</sup> Nagai K., Hitomi K., Nishiyama Y., *A sequential unit root test*

12<sup>00</sup> – 12<sup>15</sup>  Coffee-break

12<sup>15</sup> – 13<sup>00</sup> Prokhorov Yu. V., Kulikova A., *On Bernford's law*

13<sup>00</sup> – 15<sup>00</sup> Poster Session and  Lunch

15<sup>00</sup> – 15<sup>45</sup> Wakaki H., *Error bounds for high-dimensional Edgeworth expansions for some test on covariance matrices*

15<sup>45</sup> – 16<sup>00</sup>  Coffee-break

16<sup>00</sup> – 16<sup>25</sup> Aliev A., *On the smooth-fit conditions in  $R^n$*

June 5, Tuesday

10<sup>00</sup> – 10<sup>45</sup> Fujikoshi Y., *High-dimensional asymptotic theory of Information criteria for selecting some multivariate models*

11<sup>00</sup> – 11<sup>45</sup> Ulyanov V., *Integer points problem and its statistical applications*

11<sup>45</sup> – 12<sup>00</sup>  Coffee-break

12<sup>00</sup> – 12<sup>25</sup> Burnaev E., *On the generalized Bayesian test in the quickest detection problem for Poisson process*

12<sup>25</sup> – 14<sup>25</sup> Poster Session and  Lunch

14<sup>25</sup> – 15<sup>10</sup> Bogachev V., *On the ergodic theorem in Kozlov-Treshchev form*

15<sup>10</sup> – 15<sup>55</sup> Shaposhnikov S., *Upper and lower bounds for the densities of transition probabilities for diffusion processes*

15<sup>55</sup> – 16<sup>10</sup>  Coffee-break

16<sup>10</sup> – 16<sup>35</sup> Selivanov A., *Pricing of contingent claims based on tail VaR*

16<sup>40</sup> – 17<sup>25</sup> Corcuera J. M., *Power Variation and selfsimilar process*

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