## Uzbekistan-Ukrainian readings in stochastic processes, 2022

## **Schedule** 12:00 Tashkent time

	Date	Lecturer	Title
1	February 3,	Bakoev M. T.	"Numerical simulation of solutions of diffusion
	9:00 Kyiv time (GMT+2)		equations in problems of finance and
	12:00 Tashkent time		management"
2	February 10,	Bakoev M. T.	"Numerical simulation of solutions of diffusion
	9:00 Kyiv time (GMT+2)		equations in problems of finance and
	12:00 Tashkent time		management"
3	February 17,	Portenko M. I	"Stochastic differential equations with singular
	9:00 Kyiv time (GMT+2)		drifts"
4	February 24,	Portenko M. I	"Stochastic differential equations with singular
	9:00 Kyiv time (GMT+2)		drifts"
5	March 3,	Pilipenko A. Yu.	"Asymptotic behavior of solutions to stochastic
	9:00 Kyiv time (GMT+2)		differential equations"
6	March 10,	Pilipenko A. Yu.	"Asymptotic behavior of solutions to stochastic
	9:00 Kyiv time (GMT+2)		differential equations"
7	March 17,	Ryabov G.V.	"Singular stochastic differential equations and
	9:00 Kyiv time (GMT+2)		stochastic flows"
8	March 24,	Ryabov G.V.	"Singular stochastic differential equations and
	9:00 Kyiv time (GMT+2)		stochastic flows"
9	March 31,	Glinyanaya E.V	"Point processes and systems with interaction"
	9:00 Kyiv time (GMT+2)		
10	April 7,	Glinyanaya E.V	"Point processes and systems with interaction"
	9:00 Kyiv time (GMT+2)		
11	April 14,	Vovchanskii N.	"The Trotter-Lie-Kato formula in the stochastic
	9:00 Kyiv time (GMT+2)		setting: an introduction"
12	April 21,	Vovchanskii N.	"The Trotter-Lie-Kato formula in the stochastic
	9:00 Kyiv time (GMT+2)		setting: an introduction"
13	April 28,	Dorogovtsev A. A.	"Equations with interaction and Markov
	9:00 Kyiv time (GMT+2)		evolutionary processes"
14	May 5,	Dorogovtsev A. A.	"Equations with interaction and Markov
	9:00 Kyiv time (GMT+2)		evolutionary processes"
15	May 12,	Djordjevich J.	"Backward stochastic differential equations"
	9:00 Kyiv time (GMT+2)	5	//2
16	May 19,	Djordjevich J.	"Backward stochastic differential equations with
	9:00 Kyiv time (GMT+2)		interaction"
17	May 26,	Rudenko A.	"Brownian motion on Carnot group"
40	9:00 Kyiv time (GMT+2)	D	(/ <del>-</del>
18	June 2,	Rudenko A.	"The properties of the trajectories of Brownian
40	9:00 Kyiv time (GMT+2)	Canibadia N. N.	motions on Carnot group"
19	June 9,	Ganihodjaev N.N.	"Random Fields in Physics and Biology"
	9:00 Kyiv time (GMT+2)		