



**29-30/10/2018**

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**HEC Lausanne**

**&**

**St. Petersburg  
State University**

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# **WORKSHOP**

# **STOCHASTIC**

# **MODELS I**

**Chair**  
**M. Lifshits & Y. Nikitin**

**Organisers**  
**E. Hashorva**  
**O. Rusakov**

**Venue**  
**Extranef 110**  
**HEC Lausanne**

**Program October 29th**

**14:00-14:30** M. Lifshits (St. Petersburg State University)

**Coding of Poisson random sets: large deviations**

**14:40-15:10** A. Gushchin (Steklov Mathematical Institute)

**The Skorokhod embedding problem and single jump martingales**

**15:15-16:00** Y. Nikitin (St. Petersburg State University)

**A survey of tests for exponentiality with application to historic data**

**Coffee Break**

**16:30-17:00** E. Hashorva (HEC Lausanne)

**Max-stable stationary random fields and Pickands/Piterbarg constants**

**17:00-17:30** O. Rusakov (St. Petersburg State University)

**On double stochastic pseudo-Poisson processes and their properties**