

**INFORMATION ABOUT THE GENERAL SEMINAR
OF THE DEPARTMENT OF PROBABILITY THEORY
(FACULTY OF MECHANICS AND MATHEMATICS,
MOSCOW STATE UNIVERSITY)**

This Seminar is a continuation of the research Seminar of the Department of Probability Theory that was held under the direction of A.N. Kolmogorov and later of B.V. Gnedenko.

Currently, the head of the Seminar is Professor A.N. Shiryaev, Corresponding Member of the Russian Academy of Sciences.

The meetings of the Seminar are conducted on Wednesday at 16:20 in auditorium 16–24 of the Main Building of the Moscow State University. The current information about the Seminar is available at the Department of Probability Theory (phone: 939-14-03).

Since May 2000, the Ph.D. students of the Department of Probability Theory should present their theses at the Seminar.

The information about the forthcoming talks is being sent by E-mail. A request for obtaining this information regularly can be forwarded to the Secretary of the Seminar (e-mail: urusov@mech.math.msu.su).

Below is a complete list of the talks given during the autumn semester, 2001.

September 5 — **Ya.G. Sinai** (Princeton). *The $3x + 1$ -problem.*

September 12 — **A.S. Cherny** (Moscow). *On the uniqueness in law and the path-wise uniqueness for stochastic differential equations.*

September 19 — **P.V. Gapeev** (Moscow). The presentation of the Ph.D. thesis: *Bayesian and variational problems of sequential analysis.* Scientific advisor: Professor A.N. Shiryaev;

A.A. Rusakov (Moscow). The presentation of the Ph.D. thesis: *Exits of vector Gaussian processes.* Scientific advisor: Professor Yu.K. Belyaev.

September 26 — **A.N. Shiryaev** (Moscow). *Stochastic exponent, stochastic logarithm, cumulants, change of measure by Esscher transform.*

October 3 — **V.N. Tutubalin, E.G. Uger** (Moscow). *Is the introduction of "Russian options" in security market really possible?*

October 10 — **F.N. Enikeeva** (Moscow). The presentation of the Ph.D. thesis: *Asymptotically minimax estimation in the Wicksell problem.* Scientific advisors: Professor V.V. Kalashnikov and Professor G.K. Golubev;

A.V. Topchij (Moscow). The presentation of the Ph.D. thesis: *Multidimensional nonparametric analysis in linear models.* Scientific advisor: Professor Yu.N. Tyurin.

October 17 — **A.S. Cherny, A.N. Shiryaev** (Moscow). *The invariance principle for the horizontal-vertical random walk on a plane.*

October 24 — *Announcement of the results of the contest in probability for the students.*

October 31 — *Meeting dedicated to the memory of Doctor of physical and mathematical sciences, Professor*

Alexander Dmitrievich Solovjev.

The person responsible for the meeting is Professor L.G. Afanasyeva.

November 14 — **E.M. Kudlaev** (Moscow). *Decomposable statistics and their applications.*

November 21 — **A.L. Skubachevskii** (Moscow). *On Feller semigroups for multi-dimensional diffusion processes.*

November 28 — **V.N. Tutubalin** (Moscow). *Probabilistic financial mathematics without probability.* (Review of the book by G. Shafer and V. Vovk. “Probability and Finance. It’s only a Game.”)

December 5 — **A.V. Lebedev** (Moscow). *Maximal branching processes and their generalizations.*

Coordinator of the seminar in the autumn semester, 2001

Professor A.A. Gushchin.

Secretary of the Seminar in the autumn semester, 2001

M.A. Urusov.