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