



Faculty of Mathematics and Informatics
Vilnius University



Conference in honour of
Professor Donatas Surgailis

1st July, 2018



Faculty of Mathematics and Informatics of Vilnius University is organising a one day conference, to honour and celebrate Donatas Surgailis important contribution to the field of Probability and Statistics. This conference will be held at the Faculty of Mathematics and Informatics, Naugarduko 24, Vilnius on July 1, 2018 with friends and colleagues presenting their works related to or inspired by Donatas' research. The conference is open to the public and all are welcome.

PROGRAM

9.45–10.00 *Introduction and Welcome*

Vygantas Paulauskas, Professor of Mathematics, Vilnius University

Session 1:

Chair: Vygantas Paulauskas

10.00–10.30 “Advances in modelling and limit theory for non-linear time series“

Paul Doukhan, University Cergy –Pontoise, France

10.30–11.00 “Reflections on long memory”

Liudas Giraitis, Queen Mary University of London, UK

11.00–11.30 *Coffee break*

Session 2:

Chair: Hira Koul, Professor of Statistics and Probability, Michigan State University, USA

11.30–12.00 “Small and large scale behavior of moments of Poisson cluster processes”

Vladas Pipiras, University of North Carolina at Chapel Hill, USA

12.00–12.30 “On asymptotic distribution of RST infinite branches”

Youri Davydov, University of Lille 1, France

12.30–14.00 *Lunch*

Session 3:

Chair: Charles Suquet, Professor of Statistics and Probability, University of Lille 1, France

14.00–14.30 “Limit theory for econometric time series: in search of minimal conditions”

Adam Jakubowski, Nicolaus Copernicus University, Toruń, Poland

14.30–15.00 “Asymptotic behavior of the Whittle estimator for the increments of a Rosenblatt process" (joint paper with Ciprian Tudor)

Jean Marc-Bardet, University Paris 1 Panthéon-Sorbonne, France

15.00–15.30 “Testing procedures for long memory parameter”

Anne Philippe, University of Nantes, France

15.30–16.00 *Coffee break*

Session 4:

Chair: Marie-Claude Viano, Professor of Statistics and Probability, University of Lille 1, France

16.00–16.30 “Limit theorems for functionals of Lévy driven moving averages”
Mark Podolskij, Aarhus University, Denmark

16.30–17.00 “Self-interacting Markov chains – transience vs recurrence, and why geometry matters”
Vladas Sidoravičius, Courant Institute of Mathematical Sciences, New York, USA, and NYU-Shanghai

17.00–17.15 Concluding comment and closing
Remigijus Leipus, Professor of Statistics and Probability, Vilnius University

18.00– *Dinner* (Naugarduko 24)