

An International Conference “Stochastic Analysis and Random Dynamics” took place in Lviv, June 14–20, 2009. It was organized by the Institute of Mathematics of the Ukrainian National Academy of Sciences, the Ivan Franko National University of Lviv, the National University “Lvivska Polytechnika”, and the National Taras Shevchenko University.

About 150 scientists from 20 countries came to Lviv to participate in the conference. The scientific program consisted of 25 invited lectures and more than one hundred talks delivered on several sections of the conference. Besides the scientific program, the participants of the conference were involved into various cultural programs that helped them to receive nice impressions about the ancient and beautiful city.

The papers contributed by the participants of the conference are distributed (among others) onto three issues of the Journal “Theory of Stochastic Processes” starting from this one.

The following Sections were working during the conference

1. *Stochastic dynamics* (organized by *Y.Le Jan*)
2. *Diffusion processes* (organized by *M.I. Portenko* and *B.I.Kopytko*)
3. *Random flows and stochastic analysis* (organized by *A.A.Dorogovtsev*)
4. *Random fields and limit theorems* (organized by *A.V.Bulinski*)
5. *Stochastic partial differential equations* (organized by *M.Sanz-Sole*)
6. *Intersection local times and Gaussian processes* (organized by *X.Chen*)
7. *Transformations of measures and ergodic theory* (organized by *V.I.Bogachev*)
8. *Ordinary stochastic differential equations* (organized by *S.Ya.Makhno*)

The list of invited speakers:

Zdzislaw Brzezniak (United Kingdom) “On the stochastic Landau-Lifshitz’ Equation”

Alexander Bulinski (Russia) “Random fields and stochastic models in radiobiology”

Xia Chen (USA) “Intersections of random walks: large deviations”

Robert Dalang (Ecole Polytechnique Federale de Lausanne, Switzerland) “Hitting probabilities for systems of non-linear stochastic partial differential equations”

Andrey Dorogovtsev (Ukraine) “Stochastic calculus related to flows with singularities”

David Elworthy (United Kingdom) “Some non-linear transformations of Wiener spaces: their geometry and topology”

Shizan Fang (France) “Quasi-invariant flows under low exponential integrability of divergence on the Wiener space”

Stepan Ivasishen, Igor Medynsky (Ukraine) “The Fokker-Plank-Kolmogorov equations for some degenerate diffusion processes”

Bohdan Kopytko, Mykola Portenko (Ukraine) “The problem of pasting together two diffusion processes and classical potentials”

Peter Kotelenz (USA) “Stochastic partial differential equations in the transition from microscopic to macroscopic equations”

Hui-Hsiung Kuo (USA) “Application of white noise theory to stochastic integration”

Yves Le Jan (France) “Almost sure CLT for stochastic flows”

Nikolay Leonenko (United Kingdom) “Superpositions of Ornstein-Uhlenbeck type processes and their applications”

Annie Millet (France) “On stochastic analysis of hydrodynamical models”

Salah Mohammed (USA) “Ergodic theory of Burgers equation with noise”

Vigantas Paulauskas (Lithuania) “Beveridge-Nelson decomposition and limit theorems for linear random processes and fields”

Nicolas Privault (Hong Kong) “Moment identities and random rotations of Skorohod integrals”

Oleg Pugachev (Russia) “Mosco convergence of Dirichlet forms”

Markus Riedle (United Kingdom) “Cylindrical Wiener and Levy processes”

Jan Rosinski (USA) “Large deviations for local and intersection local times of fractional Brownian motions”

Marta Sanz-Sole (Spain) “Some problems on elliptic SPDEs driven by Gaussian noises”

Evgeny Spodarev (Germany) “Limit theorems in stochastic geometry”

Samuel Tindel (France) “Fractional PDEs and other fractional differential systems”

Alexander Veretennikov (United Kingdom, Russia) “On N. N. Bogoliubov’s stochastic averaging idea, SDEs and mixing”

Tusheng Zhang (United Kingdom) “Stochastic partial differential equations with reflection”

The conference was sponsored by:

Institute of Mathematics of National Academy of Sciences of Ukraine

Ivan Franko National University of Lviv

National University “Lvivska Polytechnika”

IEEE

(MTT/ED/AP/CPMT/SSC West Ukraine Chapter)



The participants of the conference are grateful to all these institutions for financial supporting the conference.

A. Dorogovtsev

*the chair of the Program Committee
of the conference “Stochastic analysis and random dynamics”
Lviv, June 14–20, 2009*