

Preface

The International Conference “Modern Stochastics: Theory and Applications” (June 19-23, 2006, Kyiv, Ukraine) was dedicated to the 60th anniversary of the Department of Probability Theory and Mathematical Statistics of Kyiv National Taras Shevchenko University and to the memory of Professor M.I. Yadrenko (1932-2004).

The programme of the conference included plenary lectures delivered by 24 scientists. Further, more than 170 contributed talks were presented within the following sections: 1) Theory of stochastic processes and random fields (chairman Yu.V. Kozachenko); 2) Stochastic differential equations (chairman G.L. Kulinich); 3) Stochastic analysis (chairman A.P. Yurachivsky); 4) Infinite-dimensional analysis (chairman A.A. Dorogovtsev); 5) Markov and semi-Markov processes (co-chairmen M.V. Kartashov, D.S. Silvestrov); 6) Gaussian and related processes (chairman V.V. Buldygin); 7) Fractal analysis (chairman M.V. Pratsiovytyi); 8) Statistics of stochastic processes (co-chairmen O.V. Ivanov, O.G. Kukush); 9) Limit theorems (chairman N.N. Leonenko); 10) Methods of financial mathematics and risk theory (chairman Yu.S. Mishura); 11) Stochastic methods in complex systems theory (chairman Yu.G. Kondratiev); 12) Teaching methodology in probability theory, statistics and related areas (chairman O.I. Ponomarenko); 13) Probabilistic methods on algebraic structures (chairman V.I. Masol).

The participants of the conference, 187 in total, were professors, lecturers and postgraduate students from Ukraine, Azerbaijan, Belarus, Croatia, Finland, France, Germany, Greece, Hungary, India, Italy, Japan, Russia, Sweden, UK, USA. The organizers believe that the conference provided a forum for the international exchange of knowledge among scientists and gave an impulse for further scientific research and international collaboration between participants. During the conference many new results had been presented and interesting and fruitful discussions took place.

The Proceedings of the conference include 30 papers based on invited lectures and communications presented at the conference. All the papers are in English except the one by T.Simon (France) who prefers Russian better than all other languages. The Proceedings are published as a double issue of the journal *Theory of Stochastic Processes*. All papers have been reviewed and we are grateful to the Editorial Board for inviting to publish the Proceedings in the journal. We also deeply appreciate the support of this edition and of the Abstracts of our conference provided by the “TBiMC” publishing house, which is our collaborator for many years.

Organizing Committee of the Conference