

Program of the conference

June 21, Monday morning

- 10:00 Opening session of the conference
- 10:15 M. Rosenblatt: Problems of estimation for processes with almost periodic covariance function.
- 11:00 COFFEE BREAK
- 11:30 I. Berkes: Weakly dependent processes in analysis.
- 12:15 D. Mason: A tale of two inequalities.

June 21, Monday afternoon

- 15:00 R. Bradley: A strictly stationary, “causal,” 5-tuplewise independent counterexample to the central limit theorem.
- 15:45 D. Tjoestheim: Limit theorems for nonstationary threshold processes.
- 16:30 COFFEE BREAK
- 17:00 W.B. Wu: Strong Invariance Principles under Dependence.
- 17:45 D. Volný: On martingale approximation of stationary processes.

- 18:45 **Welcome conference cocktail**

June 22, Tuesday morning

- 9:00 A. Jakubowski: Truncated moments of perpetuities and a central limit theorem for GARCH(1,1) processes.
- 9:45 F. Comte: Nonparametric methods for dependent data: the example of the Stochastic Volatility model.
- 10:30 COFFEE BREAK
- 11:00 D. Surgailis: Aggregation of random coefficient $AR(1)$ process with infinite variance.
- 11:45 M. Gordin: Functional limit theorems for von Mises Statistics of a measure preserving transformation.
- 12:30 T. Mikosch: Infinite variance stable limits for sums of dependent random variables.

June 22, Tuesday afternoon

- 15:00 A. Gut: Between the LIL and the LSL for random fields
- 15:45 S. Utev: Inequalities for dependent variables.
- 16:30 COFFEE BREAK
- 17:00 O. Klesov: A relationship between maximal inequalities and strong laws of large numbers.
- 17:45 C. Tudor: Hsu-Robbins theorem for the correlated sequences.
- 19:30 Conference dinner**

June 23, Wednesday morning

- 9:00 H. Dehling: Asymptotic Distribution of Two Sample Empirical U -Quantiles for Dependent Data.
- 9:45 J. Dedecker: Finkelstein theorem for intermittent maps.
- 10:30 COFFEE BREAK
- 11:00 M. Woodroffe: Central Limit Theorems For Superlinear Processes.
- 11:45 S. Louhichi: Functional central limit theorem in spatio-temporal dependence.
- 12:30 E. Rio: Almost sure invariance principles for stationary weakly dependent sequences.

June 23, Wednesday afternoon

- 15:00 E. Moulines: Limit Theorems for interacting Markov Chain Monte Carlo Algorithms.
- 15:45 C. Priour: Estimating bivariate tails.
- 16:30 P. Berthet: Biased Brownian Coupling of the Empirical Process of Stationary Weakly Dependent Data