

Recent Developments in Stochastic Methods and Applications

ICSM-5, Moscow, Russia, November 23-27, 2020, Selected Contributions

Highlighting the latest advances in stochastic analysis and its applications, this volume collects carefully selected and peer-reviewed papers from the 5th International Conference on Stochastic Methods (ICSM-5), held in Moscow, Russia, November 23-27, 2020. The contributions deal with diverse topics such as stochastic analysis, stochastic methods in computer science, analytical modeling, asymptotic methods and limit theorems, Markov processes, martingales, insurance and financial mathematics, queueing theory and stochastic networks, reliability theory, risk analysis, statistical methods and applications, machine learning and data analysis. The 29 articles in this volume are a representative sample of the 87 high-quality papers accepted and presented during the conference. The aim of the ICSM-5 conference is to promote the collaboration of researchers from Russia and all over the world, and to contribute to the development of the field of stochastic analysis and applications of stochastic models.

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