



Georgii Riabov

Fellow researcher at the Department of the theory of stochastic processes
Candidate of Sciences in Mathematics

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Date of birth, Place of birth:

04/09/1985 Kyiv, Ukraine

Education

Candidate of Sciences in Mathematics (2011, Institute of Mathematics, NAS of Ukraine)

Dissertation: Finite absolute continuity of measures on infinite dimensional spaces
Supervisor:

A. A. Dorogovtsev, Head of the Department of the theory of stochastic processes, Institute of Mathematics, NAS of Ukraine, Doctor of Science in Mathematics, Professor

University diploma (2008, National Technical University of Ukraine "Kyiv Polytechnical Institute")

Master degree in Technologies of Information Secure

Specialty: Applied Mathematics. Informatics

Employment

since 2011 Fellow researcher, Department of the theory of stochastic processes, Institute of Mathematics, NAS of Ukraine.

February 2010 – June 2010 Lecturer, at the National Pedagogical Dragomanov University.

since 2008 Lecturer, at the National Technical University of Ukraine "Kyiv Polytechnic Institute", courses in probability, statistics, stochastic processes, analysis, special courses.

since 2015 Lecturer, at Taras Shevchenko National University, courses in algebra and geometry, operation research.

Scientific interests

Stochastic analysis, Gaussian measures, Measures on infinite dimensional spaces, Infinite dimensional analysis

Publications

1. A representation for the Kantorovich-Rubinstein distance defined by the Cameron-Martin norm of a Gaussian measure on a Banach space // (accepted for publication in Theory of Stochastic Processes)
2. (with A. A. Dorogovtsev, O. L. Izyumtseva, N. Salhi) Clark formula for local time for one class of Gaussian processes // Communications on Stochastic Analysis, 2016, v. 10, no. 2, P. 195-217
3. (with A. A. Dorogovtsev) Transformations of Wiener measure and orthogonal expansions // Infinite Dimensional Analysis, Quantum Probability and Related Topics, 2016, v. 19, no. 3, 1650018, 18 pp.
4. Krylov-Veretennikov formula for functionals from the stopped Wiener process // Communications on Stochastic Analysis, 2015, v. 9, no. 4, P. 545-552
5. Itô-Wiener expansion for functionals of the Arratia's flow n -point motion // Theory of Stochastic Processes, 2014, v. 19, no. 2, P. 64-89.
6. Finite absolute continuity on abstract Wiener space // Theory of Stochastic Processes, 2011, v. 17, no. 1, P. 100-108.
7. On finite absolute continuity of measures related to Wiener measure // Infinite Dimensional Analysis, Quantum Probability and Related Topics, 2009, v. 12, no. 2, P. 341-352.
8. Finite absolute continuity of Gaussian measures on infinite-dimensional spaces (Russian) // Ukrainian Mathematical Journal, 2008, v. 60, no. 10, P. 1367-1377.

Participation at the conferences

- "Skorokhod Space. 50 years on" (Kyiv, June 17 – 23, 2007)
- "Lomonosov readings - 2008" (Sevastopol, April, 4 – 11, 2008)
- 16th International conference of young scientists "Lomonosov" (Moscow, April, 14 – 17, 2009)
- "Stochastic Analysis and Random Dynamical Systems" (Lviv, June 14 – 20, 2009)
- 17th International conference of young scientists "Lomonosov" (Moscow, April, 12 – 15, 2010)
- 10th International Vilnius Conference on Probability and Mathematical Statistics (Vilnius, June 28 – July 2, 2010)
- Workshop "Random Matrices" (Bonn, 29 May – 1 June, 2012)
- School in Probability and Statistical Physics (St. Petersburg, June, 18 – 29, 2012)
- 11th International Vilnius Conference on Probability Theory and Mathematical Statistics (Vilnius, 30 June – 4 July, 2014)
- "Linnik Centennial Conference"(St. Petersburg, September, 14–18, 2015)
- International Conference "Stochastic Processes in Abstract Spaces"(Kyiv, October, 14–16, 2015)

- International Workshop on limit theorems in probability theory, number theory, and mathematical statistics (Kyiv, October, 10–12, 2016)

Grants and Awards

National Academy of Sciences Grant for Young Scientists, 2015

Participant of the “Erasmus+ International Dimension” Program, Jena, Germany

Languages

Ukrainian, Russian – native, English – fluent