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PART I: Probability and Statistics, I. Rodionov, On threshold selection problem for extremal index estimation -- D. F. Kuznetsov and M. D. Kuznetsov, Mean-Square Approximation of Iterated Stochastic Integrals from Strong Exponential Milstein and Wagner–Platen Methods for NonCommutative Semilinear SPDEs Based on Multiple Fourier–Legendre Series -- M. Zhitlukhin, A sequential test for the drift of a Brownian motion with a possibility to change a decision -- T. Belkina, Survival Probabilities in Compound Poisson Model with Negative Claims and Investments as Viscosity Solutions of Integro-Differential Equations -- M. L. Esqu´vel, N. Machado, N. P. Krasii, P. P. Mota, On the Information Content of some Stochastic Algorithms -- V. Khatskevich, On modification of the law of large numbers and linear regression of fuzzy random variables -- B. Yana, Stochastic approach to the vanishing viscosity method -- E. Burnaev, Generalization Bound for Imbalanced Classification -- A. Lykov, V. Malyshev, M. Melikian, and A. Zamyatin, Resonance in Large Finite Particle Systems -- A. I. Zhdanok, Cycles in Spaces of Finitely Additive Measures of General Markov Chains. E. Yarovaya, D. Balashova, I. KhristolyubovIV, Branching Walks with a Finite Set of Branching Sources and Pseudo-Sources -- E. Pchelintsev, S. Pergamenshchikov, Efficient Improved Estimation Method for non-Gaussian Regression from Discrete Data -- S. Bobkov, A. Naumov, V. Ulyanov, Two–sided bounds for PDF’s maximum of a sum of weighted chi-square variables -- Y. A. Demidovich and D. A. Shabanov, On the chromatic number of a random 3-uniform hypergraph -- V. Melas and D. Salnikov, On asymptotic power of the new test for equality of two distributions -- G. Christoph and V. V. Ulyanov, Random Dimension Low Sample Size Asymptotics -- P. Yaskov, Limit of the smallest eigenvalue of a sample covariance matrix for spherical and related distributions -- A. Veretennikov, On positive recurrence of one-dimensional diffusions with independent switching In memory of Svetlana Anulova (19.10.1952 – 21.11.2020) -- PART - II: Applications of Stochastic Methods, Y. Makarova, V. Kutsenko, E. Yarovaya, On Two-Type Branching Random Walks and Their Applications for Genetic Modelling -- A. V. Kryanev, V. V. Ivanov, L. A. Sevastyanov, and D. K. Udumyan, Reconstruction of multivariable functions under uncertainty by means of the scheme of metric analysis -- A. Nazarov, T. Phung-Duc, S. Paul, and O. Lizyura, Diffusion Approximation for Retrial Queue with Two-Way Communication and Renewal Input -- V. A. Galkin and A. V. Makarenko, Application of deep learning methods for the identification of partially observable subgraphs under the conditions of a priori uncertainty and stochastic disturbances (using the example of the problem of recognizing constellations) -- V. Rusev, A. Skorikov, Residual life time of the Gnedenko extreme - value distributions, asymptotic behavior and applications -- E. Alyмова, O. Kudryavtsev, The application of a neural network and elements of regression analysis in the development of a methodology for effective foreign exchange trading -- E. Bashtova and E. Lenena, Statistical analysis of generalized Jackson network with unreliable servers via strong approximation -- Korol E.A., Afanasyev G.A., Applications of vacation queues with close-down time to Maintenance of Residential Buildings -- I. L. Lapatin and A. A. Nazarov, Output Process of Retrial Queue with Two-Way Communication under Low Rate of Retrials Limit Condition -- K. Samouylov, V. Naumov, Stochastic lists of multiple resources -- Author Index.

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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