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Nota di contenuto	Part I. Stochastic Processes -- Chapter 1. Albuhayri, M., Engström, C., Malyarenko, A., Ni, Y., Silvestrov, S.: An improved asymptotics of implied volatility in the Gatheral model -- Chapter 2. Jamsher Ali, M., Pärna, K.: Ruin probability for merged risk processes with correlated arrivals -- Chapter 3. Nwe Aye, T., Carlsson, L.: Method Development for Emergent Properties in Stage-Structured Population Models with Stochastic Resource Growth -- Chapter 4. Golomoziy, V.: Computable bounds of exponential moments of simultaneous hitting time for two time-inhomogeneous atomic Markov chains -- Chapter 5. Jin, L., Dimitrov, M, Nim Y.: Valuation and Optimal Strategies for American Options under a Markovian Regime-Switching Model -- Chapter 6. Khusanbaev, Ya.M., Kudratov, Kh.E.: Inequalities for moments of branching processes in a varying environment -- Chapter 7. Kitouni, A., Messaci, F.: A law of the iterated logarithm for the empirical process based upon twice censored data -- Chapter 8. Kolias, P.,

Papadopoulou, A.: Investigating some attributes of periodicity in DNA sequences via semi-Markov modelling -- Chapter 9. Krasnitskiy, S., Kurchenko, S., Syniavska, O.: Limit Theorems of Baxter Type for Generalized Random Gaussian Processes with Independent Values -- Chapter 10. Lebedev, E., Ponomarov, V., Livinska, H.: On Explicit Formulas of Steady-State Probabilities for the M/M/c/c+m]-Type Retrial Queue -- Chapter 11. Malyarenko, A., Nohrouzian, H.: Testing Cubature Formulae on Wiener Space vs Explicit Pricing Formulae -- Chapter 12. Mishura, Y., Shevchenko, G., Shklyar, S.: Gaussian processes with Volterra kernels -- Chapter 13. Di Nunno, G., Mishura, Y., Ralchenko, K.: Stochastic differential equations driven by additive Volterra--Lévy and Volterra-Gaussian noises -- Chapter 14. Amechi Okeke, G., Abbas, M., Silvestrov, S.: Bochner integrability of the random fixed point of a generalized random operator and almost sure stability of some faster random iterative processes -- Chapter 15. Cruz Rambaud, S.: An Approach to the Absence of Price Bubbles through State-Price Deflators -- Chapter 16. da Silva, J.L., Drumond, C., Streit, L.: Form Factors for Stars Generalized Grey Brownian Motion -- Chapter 17. Silvestrov, D.: Flows of Rare Events for Regularly Perturbed Semi-Markov Processes. Part II. Statistical Methods -- Chapter 18. D'Amico, G., Di Basilio, B., Petroni, F., Gismondi, F.: An econometric analysis of drawdown based measures -- Chapter 19. Anisimov, V., Austin, M.: Forecasting and optimizing patient enrolment in clinical trials under various restrictions -- Chapter 20. Anguzu, C., Engström, C., Kasumba, H., Magero Mango, J.: Algorithms for Recalculating Alpha and Eigenvector Centrality Measures using Graph Partitioning Techniques -- Chapter 21. Kozachenko, Y., Rozora, I.: On statistical properties of the estimator of impulse response function -- Chapter 22. Keikara Muhumuza, A., Malyarenko, A., Silvestrov, S., Mango Magero, J., Kakuba, G.: Connections between the extreme points for Vandermonde determinants and minimizing risk measure in financial mathematics -- Chapter 23. Keikara Muhumuza, A., Malyarenko, A., Lundengard, K., Silvestrov, S., Mango Magero, J., Kakuba, G.: Extreme points of the Vandermonde Determinant and Wishart Ensemble on Symmetric Cones -- Chapter 24. Shchestyuk, N., Tyshenko, S.: Option Pricing and Stochastic Optimization -- Part III. Engineering Mathematics -- Chapter 25. Abela, M.S., Sunil Sharanappa, D.: MHD non-Darcy convective flow and heat transfer over a heated vertical plate embedded in a saturated porous medium in presence of viscous dissipation -- Chapter 26. Arjmand, D.: Numerical upscaling via the wave equation with perfectly matched layers -- Chapter 27. Canpwonyi, S., Carlsson, L.: On the Approximation of Physiologically Structured Population Model with a Three Stage-Structured Population Model in a Grazing System -- Chapter 28. Chandarki, I.M., Singh, B.B.: Homotopy Analysis Method (HAM) for Differential Equations pertaining to the Mixed Convection Boundary-Layer Flow over a Vertical Surface Embedded in a Porous Medium -- Chapter 29. Metri, P.G., Abel, M.S., Sunil Sharanappa, D.: Magnetohydrodynamic Casson nanofluid flow over a Nonlinear Stretching Sheet with Velocity Slip and Convective Boundary Conditions -- Chapter 30. Nankinga, L., Carlsson, L.: A Mathematical Model for Harvesting in a Stage-Structured Cannibalistic System -- Chapter 31. Tawade, J., Metri, P.G.: Mathematical and Computational Analysis of MHD Viscoelastic Fluid Flow and Heat Transfer over Stretching Surface Embedded in a Saturated Porous Medium -- Chapter 32. Tawade, J., Metri, P.G.: Numerical solution of boundary layer flow problem of a Maxwell fluid past a porous stretching surface -- Chapter 33. Umavathi, J.C., Metri, P.G., Silvestrov, S.: Effect of electromagnetic field on mixed convection of two immiscible conducting fluids in a vertical

channel -- Chapter 34. Urekar, M.,Djordjevi Kozarov, J.: Stochastic Smart Grid Meter for Industry 4.0 - From an Idea to the Practical Prototype -- Chapter 35. Vukovi, A., Vukovi, D., Peri, M., Raševi, N.: Magnetic force calculation between truncated cone shaped permanent magnet and soft magnetic cylinder using hybrid boundary element method -- Chapter 36. Vujii, V., Djordjevi Kozarov, J., Sovilj, P., Vujii, B.: Mathematical basis of the stochastic digital measurement method -- Chapter 37. Ögren, M.: Stochastic solutions of Stefan problems.

Sommario/riassunto

The goal of the 2019 conference on Stochastic Processes and Algebraic Structures held in SPAS2019, Västerås, Sweden, from September 30th to October 2nd 2019, was to showcase the frontiers of research in several important areas of mathematics, mathematical statistics, and its applications. The conference was organized around the following topics 1. Stochastic processes and modern statistical methods, 2. Engineering mathematics, 3. Algebraic structures and their applications. The conference brought together a select group of scientists, researchers, and practitioners from the industry who are actively contributing to the theory and applications of stochastic, and algebraic structures, methods, and models. The conference provided early stage researchers with the opportunity to learn from leaders in the field, to present their research, as well as to establish valuable research contacts in order to initiate collaborations in Sweden and abroad. New methods for pricing sophisticated financial derivatives, limit theorems for stochastic processes, advanced methods for statistical analysis of financial data, and modern computational methods in various areas of applied science can be found in this book. The principal reason for the growing interest in these questions comes from the fact that we are living in an extremely rapidly changing and challenging environment. This requires the quick introduction of new methods, coming from different areas of applied science. Advanced concepts in the book are illustrated in simple form with the help of tables and figures. Most of the papers are self-contained, and thus ideally suitable for self-study. Solutions to sophisticated problems located at the intersection of various theoretical and applied areas of the natural sciences are presented in these proceedings. .