Victor Kadankov

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Date of birth

28.04.1952, Ukraine

Research Topic

Levy processes, queueing theory, boundary problems

Employment

Researcher at the department of the theory of stochastic processes. Candidate of Sciences in Mathematics

Recent articles

1. Kadankov V.F., Kadankova T.V. On the distribution of the first exit time an interval and the value of overshoot through the borders for processes with independent increments and random walks. Ukr. Math. J. 57(10), (2005), p. 1359-1384.

2. Victor Kadankov. Exit from an interval by a difference of two renewal processes. Theory of Stochastic Processes, 11(27), (2005), N3-4, p. 92-96.

3. Victor Kadankov, Tetyana Kadankova. A two-sided exit problem for a difference of a compound Poisson process and a renewal process with a discrete phase space. (2008), Stochastic Models, vol 24, issue 1, p. 152-172.

4. V. Kadankov, T. Kadankova (2008). Exit problems for the difference of a Poisson process and a renewal process. Queueing Systems, vol.59, N 3-4, 271-296.

5. V. Kadankov, T. Kadankova (2010). Busy period, virtual waiting time and number of the customers in $G^\delta|M^\varkappa|1|B$ system. Queueing System, vol 65, number 2, p.175-209.