

# CONTENTS

---

NUMBER 3

2005

---

## MOSCOW UNIVERSITY COMPUTATIONAL MATHEMATICS AND CYBERNETICS

	Pages	
	Russian/English	
Difference method of finding the eigenmodes of the nonlinear Schrödinger equation. S.A. Varentsova and V.A. Trofimov .....	16	1
Description of the attainability set of a nonlinear controlled system in the plane. E.N. Khailov and E.V. Grigoryeva .....	23	9
Problem of evading a collision for a linear controlled system. L.N. Lukyanova .....	29	16
Multivariate collective risk model. N.L. Ivanova and Yu.S. Khokhlov .....	35	22
Markov model for risky term structure. S.V. Malinovskii and L.V. Nazarov .....	44	31
<b><u>Brief Communications</u></b>		
Existence and uniqueness of the value function in a multivariate Ramsey model. N.B. Mel'nikov .....	53	41