

Tbilisi, Georgia, September 6-12, 2015



(Ω, \mathcal{F}, P)



**International Conference on
Probability Theory and Statistics**

When and where

International Conference on Probability Theory and Statistics is organized by the Georgian Statistical Association, Faculties of Exact and Natural Sciences and Economics and Business of I. Javakhishvili Tbilisi State University

The conference will take place in Tbilisi, Georgia, on September 6-12, 2015 and will be hosted by I. Javakhishvili Tbilisi State University

Topics and the style of the presentations

Topics of the conference include, but are not limited to:

- ❖ probabilistic and statistical problems in high-dimensional spaces
- ❖ empirical processes
- ❖ analysis of tails in one and multi-dimensional spaces
- ❖ occupancy problems and statistical theory of diversity
- ❖ stochastic processes in finance and insurance

The conference is by invitation only. Therefore all speakers will be invited speakers, and the idea is that it will bring together prominent and active contemporary specialists with interests in the fields specified above. Extension in the range of topics is possible. We hope for a balanced colorful mix of participants interested in mathematical theory as well as in applications. We encourage all speakers to make their talks accessible and enjoyable for both communities. It would be the best if the main accent in presentations were placed on the beauty of mathematical results and clarity of heuristics.

The aim of the follow-up workshop on September 13-16, 2015 is to extend discussions to the level of possible future cooperation in specific fields. Participants are encouraged to give more or less informal lectures for duration of up to 45 min.

Organising and Programmecommitties

Programme Committee:

J.H.J. Einmahl (Tilburg), S. Gugushvili (Leiden), E.V. Khmaladze (Chair, Wellington), R.J.A. Laeven (Amsterdam), R.M. Mnatsakanov (Morgantown), E. Nadaraya (Tbilisi), W. Stute (Giessen)

Organising Committee&Sponsors:

T. Beridze (Tbilisi State University)
R. Botchorishvili (Tbilisi State University)
S. Gelashvili (Tbilisi State University)
A. Danelia (Tbilisi City Hall)
B. Mamforia (Georgian Technical University)
G. Mirzashvili (Association of Actuaries and Financial Analysts)
M. Nadareishvili (Chair, Ilia State University)
O. Purtukhia (Co-Chair, Tbilisi State University)
M. Shashiashvili (Tbilisi State University)
V. Tarieladze (Georgian Technical University)

Participants (confirmed speakers)

HansjoergAlbrecher, Universityof Lausanne
Philippe Berthet,Universite Paul Sabatier Toulouse
Arup Bose, I.S.I. Kolkata
Sami Umut Can, Section of Actuarial Science, University of Amsterdam
Boris Darkhovski,Institute for Systems Analysis RAS
YouriDavydov, University ofLille
Miguel Delgado, Departamentode Economia,Universidad Carlos III de Madrid
John H.J.Einmahl, University of Tilburg
Hans-JuergenEngelbert, University of Jena
DietmarFerber, TechnischeUniversit ¨at Dresden
Eva Ferreira, University of the Basque Country
Irene Gijbels, KU Leuven
BenjaminGoldys, The University of Sydney
AlokGoswami, I.S.I. Kolkata
Priscilla Greenwood,The University of British Columbia
Shota Gugushvili, Leiden University
Laurens de HaanErasmus University Rotterdamand University of Lisbon
Mark Holmes, University of Auckland
Monique Jeanblanc, University Evry
Estate V. Khmaladze, Victoria University of Wellington
Roger Koenker, University of Illinois, Urbana
Hira L.Koul, Michigan State University
Roger Laeven, University of Amsterdam

X.Sheldon Lin, University of Toronto
Gennady Martynov, Institute of Information Transmission Problems RAS
Tapabrata (Taps) Maiti, Michigan State University
Ian McKeague, Columbia University
Robert Mnatsakanov, West Virginia University
GoranPeskir, University ofManchester
HolgerRootzen, Chalmers University of Technology
Johannes Schmidt-Hieber, Leiden University
Martin Schweizer, ETH Z ¨urich
Winfried Stute, Justus Liebig University Giessen
NizarTouzi, Centre de Mathmatiques Appliques,EcolePolytechnique
Davit Varron, University of Besancon
Willem R. van Zwet, Leiden University

Schedule

September 6 – arrival date

September 7-8, 10-11: about 7-10 presentations a day, no parallel sessions

September 9– full dayexcursion, tour out of the city

Besides the excursion, wide cultural program is planned.

September 12 – departure date for the conference-only participants;

-- relocation to the venue of the workshop

September 13-16 -- workshop

September 17 – departure date for the workshop participants

Abstracts' submission

Abstracts should be mailed as TEX files to Shota Gugushvili at
shota.gugushvili@math.leidenuniv.nl

[The TEX template for the abstracts is provided here.](#) It has unsophisticated structure, which we hope is sufficient for the purpose. The deadline for abstract submission is 30 June, 2015.

Travel Information

Tbilisi international airport is located in 20 km from the city center. Guests can use 24 hour taxiservice in order to get to the city, duration of journey -- 20-30 minutes, cost of journey – USD 15-20

Housing

Organizers recommend participants to consider following three hotels in the first place:

1. Orion Tbilisi

<http://www.hotelorion.ge/Tbilisi/>

2. Iliani Hotel

<http://iliani-hotel-tbilisi.h-rez.com/index.htm>

3. Margo Palace Hotel

<http://www.margopalace.com/>

These hotels are located at a walking distance from Tbilisi State University. Cost of a room per night including breakfast is USD 80-90.

One can also take into consideration following two hotels:

4. VERE PALACE

<http://www.verepalace.com.ge/index.php>

5. HOTEL PRIMAVERA

http://www.primavera.ge/index.php?cat_id=11&lang=eng

They are also located at a walking distance from the University, however the cost is slightly higher – USD 100 per night, breakfast included.

Listed hotels offer potential guests airport transfer services at an additional fee of USD 25-30. Provision of such services should be consented with the particular hotel during the booking process.

The detailed information about all hotels in Tbilisi is available on <http://www.booking.com/>.

Note, that the choice of the hotel and the actual booking is left to the individual participant(s).

Contact Information

In case of any queries and/or requests please, contact us at the following email address:

gestatas@gmail.com

Visa Information

Detailed information regarding visas and the procedure for applying for avisa (in case of need) can be obtained from the following links: <https://www.geoconsul.gov.ge/en/visaInformation>

and <https://www.evisa.gov.ge/GeoVisa/VisaApp> .