

## Curriculum Vitae

Name: Shashiashvili Malkhaz

Gender: Male

Country of Citizenship: Georgia

Age, date and place of birth: 65 years, 2 February 1952, Telavi, Republic Georgia

Nationality: Georgian

Marital status: Married, 2 sons

Citizenship of spouse: Georgia

Permanent home address: Ir. Abashidze str.6, flat 6, Tbilisi, 0179, Georgia,  
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Research Gate: [www.researchgate.net/profile/Malkhaz\\_Shashiashvili2/publications](http://www.researchgate.net/profile/Malkhaz_Shashiashvili2/publications)

Current work address: I. Javakhishvili Tbilisi State University, 1, Chavchavadze ave.  
Tbilisi, Georgia.

Graduated: 1974, from Tbilisi State University, Faculty of Mathematics,  
with honors.

Specialty: Mathematician ( Probability and Statistics).

Scientific degrees: 1980, Kandidat of Phys-Math. Sciences, from Vilnius  
State University. 1995, Doctor of Sciences, from  
Tbilisi State University.

Titles: October 1999 – awarded the title of Professor in Probability and  
Statistics.

Present occupation: Associated Professor at the Faculty of Exact and Natural Sciences  
of I. Javakhishvili Tbilisi State University.

Ability in foreign  
Languages: Russian and English – speak fluently, read fluently, and write  
fluently.

Employment history: 1974-1983, Research worker at the Institute of Economics.  
1983-1990, Senior research worker at the Andrea Razmadze Mathematical Institute. 1990-1996, Senior research worker at the Laboratory of Stochastic Analysis at Tbilisi State University.  
1996-2006, Professor in Probability at the Faculty of Mathematics and Mechanics at Tbilisi State University. 1998-2005, Professor at the faculty of Engineering at the International Black Sea University.  
2005-2011, Senior research worker at the Andrea Razmadze Mathematical Institute.

2005-2012, Foreign professor in Probability and Statistics at the Abdus Salam School of Mathematical Sciences (ASSMS), GC University Lahore, Pakistan, hired under foreign professors hiring program of HEC, Islamabad.

Research areas: Probability and Statistics, Stochastic processes, Partial Differential Equations, Convex Analysis, Mathematical Finance:

Optimal stopping of stochastic processes, Skorokhod problems and reflected diffusions, Queuing systems, Variational inequalities and Obstacle problems, Valuation and Hedging of American type Options.

Current research area: Numerical Methods for Partial Differential Equations:

We are developing a novel method of numerical approximation of the gradient of the unknown solution of nonlinear partial differential equation. We plan to apply this method to different real world problems from Statistics, Engineering, Economics, Business and Finance.

Publications: 57 publications in Georgia, United Kingdom, Germany, United States of America.

Publications on Research Gate:

[www.researchgate.net/profile/Malkhaz\\_Shashiashvili2/publications](http://www.researchgate.net/profile/Malkhaz_Shashiashvili2/publications)

Teaching and supervising

of the undergraduate and postgraduate students:

1980-2005, courses in Statistics, Markov processes, Queuing theory, Stochastic Processes and Stochastic Differential Equations and Mathematical Finance at Tbilisi State University.  
1998-2005, courses in Business Finance and Engineering Economics at the International Black Sea University.  
2005-2012, courses in Probability theory, Statistics, Stochastic Processes and Mathematical Finance at ASSMS, GC University Lahore, Pakistan.

1997-2005, 5 students were supervised and awarded a degree of Master of Sciences at Tbilisi State University.  
1997-2005, 3 postgraduate students were supervised and awarded Ph.D. degree in Mathematics at Tbilisi State University.

2005-2012, 4 postgraduate students have been supervised and awarded Ph.D. degree in Mathematics and Mathematical Finance at ASSMS, GC University Lahore, Pakistan.

Invitations at other Universities:

1995 November, 1999 November-December, guest Professor at the Institute for Stochastics, Faculty of Mathematics and Informatics, Fr. Schiller University of Jena, Jena, Germany.

2002, March-August, Visiting Professor at the University of Pisa, Dipartimento di Matematica "Leonida Tonelli" via NATO-CNR outreach fellowships award, Pisa, Italy.

Participation in conferences:

March 9-12, 2008, LUMS 2<sup>nd</sup> International conference on Mathematics and its Applications in Information Technology, Lahore, Pakistan.  
15-19 July 2008, Fifth World Congress of the Bachelier Finance Society, London, United Kingdom.  
February 9-13, 2011, 5th World Conference on 21<sup>st</sup> Century Mathematics, Lahore, Pakistan.  
September 4-7, 2013, Second International Conference "Modern Problems in Applied Mathematics", Tbilisi, Georgia.  
September 7-12, 2015, International Conference on Probability Theory and Statistics, Tbilisi, Georgia.