

**Tbilisi, Georgia, September 6-12, 2015**



**$(\Omega, \mathcal{F}, P)$**



**International Conference on  
Probability Theory and Statistics**

**When and where**

International Conference on Probability Theory and Statistics is organized by the Georgian Statistical Association, A. Razmadze Mathematical Institute & 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 Programme committies**

### 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)

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O. Purtukhia (Co-Chair, TSU, A. Razmadze Mathematical Institute)  
M. Shashiashvili (Tbilisi State University)  
V. Tarieladze (Georgian Technical University)

## **Participants (speakers)**

Hansjoerg Albrecher, University of 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  
Youri Davydov, University of Lille  
Miguel Delgado, Departamento de Economia, Universidad Carlos III de Madrid  
John H.J.Einmahl, University of Tilburg  
Hans-Juergen Engelbert, University of Jena  
Dietmar Ferger, Technische Universit ¨at Dresden  
Eva Ferreira, University of the Basque Country  
Irene Gijbels, KU Leuven  
Benjamin Goldys, The University of Sydney  
Alok Goswami, I.S.I. Kolkata  
Priscilla Greenwood, The University of British Columbia  
Shota Gugushvili, Leiden University  
Laurens de Haan Erasmus University Rotterdam and 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  
Goran Peskir, University of Manchester  
Holger Rootzen, Chalmers University of Technology  
Johannes Schmidt-Hieber, Leiden University  
Martin Schweizer, ETH Zürich  
Winfried Stute, Justus Liebig University Giessen  
Nizar Touzi, Centre de Mathématiques Appliquées, Ecole Polytechnique  
Davit Varron, University of Besançon  
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 day excursion, 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](mailto: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 taxi service in order to get to the city, duration of journey -- 20-30 minutes, cost of journey – USD 15-20

## **Housing**

Organizers recommend to consider the following hotels:

**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](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](mailto: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>.

**Registration Fee and Payment Details**

The registration fee is Euro 200 or its equivalent.  
The payment should be made on the following Bank Accounts of Georgian Statistical Association:

***FOR EUR TRANSFER***

**BENEFICIARY'S BANK:** JSC TBC BANK  
TBILISI, GEORGIA  
SWIFT: TBCBGE22830

**BEN'S IBAN:** GE51TB7928636180100001

**NAME OF BENEFICIARY:** GEORGIAN STATISTICAL ASSOCIATION NNLE

**INTERMEDIARY BANK:** DEUTSCHE BANK AG  
FRANKFURT/MAIN, GERMANY  
SWIFT: DEUTDEFF  
BLZ: 50070010

**INTERMEDIARY BANK:** COMMERZBANK AG  
FRANKFURT/MAIN, GERMANY  
SWIFT: COBADEFF  
BLZ: 50040000

**INTERMEDIARY BANK:** RAIFFEISEN BANK INTERNATIONAL AG  
VIENNA, AUSTRIA  
SWIFT: RZBAATWW

***FOR USD TRANSFER***

**BENEFICIARY'S BANK:** JSC TBC BANK  
TBILISI, GEORGIA  
SWIFT: TBCBGE22830

**BEN'S IBAN:** GE51TB7928636180100001

**NAME OF BENEFICIARY:** GEORGIAN STATISTICAL ASSOCIATION NNLE

**INTERMEDIARY BANK:** CITIBANK N.A.  
NEW-YORK, USA  
SWIFT: CITIUS33  
ABA: 021000089

**INTERMEDIARY BANK:** DEUTSCHE BANK TRUST COMPANY AMERICAS  
NEW-YORK, USA  
SWIFT: BKTRUS33  
ABA: 021001033

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