Schedule

1 Ilia Chavchavadze Ave., main entrance, first floor, room 115.

Monday, September 7

10:45 - 11:15	**Registration**
11:15 - 11:40	**Opening**
11:40 - 12:15	Winfried Stute, *Principal component analysis of the Poisson process*
12:15 - 12:50	Nizar Touzi, *Viscosity solutions of path-dependent nonlinear PDEs*
13:00 - 14:30	**Lunch**
14:30 - 15:05	Philippe Berthet, *Weak and strong uniform convergence of some random surfaces*
15:05 - 15:40	Robert Mnatsakanov, *Approximation of ruin probability and aggregate claim size distribution in the classical risk model*
15:40 - 16:00	**Break**
16:00 - 16:35	Shota Gugushvili, *A non-parametric Bayesian approach to decompounding from high frequency data*
16:35 - 17:10	Malkhaz Shashiashvili, *Sensitivity analysis of the early exercise boundary with respect to variations of the local volatility*
17:10 - 17:45	Vaja Tarieladze, *Some probabilistic results of N. Vakhania*
17:45 -	**Reception**

Tuesday, September 8

11:05 - 11:40	John Einmahl, *Statistics of heteroscedastic extremes*
11:40 - 12:15	Irène Gijbels, *Estimation of conditional, partial and average copulas and association measures*
12:15 - 12:50	Johannes Schmidt-Hieber, *Non-parametric Le Cam theory: overview and recent results*
13:00 - 14:30	**Lunch**
14:30 - 15:05	Roger Laeven, *Return risk measurement: Orlicz-type measures of risk*
15:05 - 15:40	Umut Can, *Asymptotically distribution-free goodness-of-fit testing for tail copulas*
16:00 -	**Tbilisi sightseeing & dinner**

Wednesday, September 9

11:05 - 11:40	Martin Schweizer, *A new stochastic Fubini theorem*
11:40 - 12:15	Goran Peskir, *Quickest detection problems for Bessel processes*
12:15 - 14:00	**Museum visit**
14:00 - 15:00	**Lunch**
15:00 - 21:00	**Excursion to Mtskheta and Mukhrani**

Thursday, September 10

11:05 - 11:40	Hira L. Koul, *Residual empirical processes*
11:40 - 12:15	Roger Koenker, *Frailty, profile likelihood and mortality*
12:15 - 12:50	Dietmar Ferger, *On the convergence of arginf-sets and infimizing points of multivariate cadlag stochastic processes*
13:00 - 14:30	**Lunch**
14:30 - 15:05	Hansjoerg Albrecher, *Level crossing identities under discrete observation with applications in insurance*
15:05 - 15:40	Gennadi Martynov, *Cramér-von Mises test for Gaussian measure in Hilbert Space*
15:40 - 16:00	**Break**
16:00 - 16:35	Holger Rootzén, *Multivariate Peaks over Thresholds modelling*
16:35 - 17:10	Eva Ferreira, *The influence of ability distribution on glass ceiling effects*
17:10 - 17:45	Taps Maiti, *Functional mixed models for small area estimation*
19:00 -	**Conference dinner**

Friday, September 11

11:05 - 11:40	Hans-Jürgen Engelbert, *On the chaotic representation property of certain families of martingales*
11:40 - 12:15	Michael Mania, *On regularity of dynamic value function related to utility maximization problem*
12:15 - 12:50	Grigol Sokhadze, *About Bernoulli type regression*
13:00 - 14:30	**Lunch**
14:30 - 15:05	Davit Varron, *A Donsker and a Glivenko-Cantelli theorem for a class of radom measures generalizing the empirical process*
15:05 - 15:40	Badri Mamporia, *The problem of decomposability in development of the stochastic differential equations in a Banach space*
15:40 - 16:00	**Break**
16:00 - 16:35	Ian McKeague, *Stein's method and the many-worlds interpretation of quantum mechanics*
16:35 - 17:10	Estate Khmaladze, *On Brownian motions, Brownian bridges and unitary operators*
17:10 -	**Closing & reception**