Schedule

Monday, September 9

09:00 - 10:00	**Registration**
10:00 - 10:30	**Opening**
10:30 - 11:00	Roger Koenker, *Minimalist G-modeling: Nonparametric MLE methods for mixture models*
11:00 - 11:30	**Break**
	Chair, Sara van de Geer:
11:30 - 12:00	John Einmahl, *Cube root weak convergence of empirical estimators of a density level set*
12:00 - 12:30	Bernard Silverman, *Multiple Systems Estimation for sparse data, especially for quantifying the prevalence of Modern Slavery*
12:30 - 13:00	Chris Klaassen, *Estimation of the mixing distribution in Poisson mixture models via factorial moments*
13:00 - 14:30	**Lunch**
	Chair, Mark Podolskij:
14:30 - 15:00	Chen Zhou, *Spatial dependence and space-time trend in extreme events*
15:00 - 15:30	Arnold Janssen, *Multiple testing procedures for big data analysis*
15:30 - 16:00	**Break**
	Chair, Denis Belomestny:
16:00 - 16:30	Sara van de Geer, *Prediction bounds for (higher order) total variation regularized least squares*
16:30 - 17:00	Davit Varron, *Some variations around the empirical measure*
17:00 - 17:30	Malkhaz Shashiashvili, *Estimation of the weighted integrated square error of the Grenander estimator by the Kolmogorov–Smirnov statistic*
17:30 - 20:00	**Reception**

Tuesday, September 10

	Chair, Jevgenijs Ivanovs:
10:00 - 10:30	Philippe Berthet, *On Kantorovitch type contrasts and surfaces for convex costs*
10:30 - 11:00	Annika Betken, *Change-point tests based on the Hill estimator for Long-Memory Stochastic Volatility Time Series*
11:00 - 11:30	**Break**
	Chair, Davit Varron:
11:30 - 12:00	Besik Chikvinidze, *Necessary and sufficient conditions for the uniform integrability of the stochastic exponential*
12:00 - 12:30	Linda Khachatryan, *Adjointness of probability and energy in models of statistical physics*
12:30 - 13:00	Badri Mamporia, *Banach-space valued functionals of the Wiener process*
13:00 - 14:30	**Lunch**
	Chair, Michael Mania:
14:30 - 15:00	Johan Segers, *Tails of optimal transport plans for regularly varying probability measures*
15:00 - 15:30	Rama Cont, *Rough calculus: pathwise calculus for functionals of irregular paths*
15:30 - 18:00	**Museum visit (Blue Gallery, Artist's House)**

Wednesday, September 11

09:00 - 22:00	**Excursion to Tsinandali - Alaverdi - Kvareli**

Thursday, September 12

	Chair, John Einmahl:
10:00 - 10:30	Norbert Henze, *Testing multivariate normality by zeros of the harmonic oscillator in characteristic function spaces*
10:30 - 11:00	Denys Pommeret, *Testing equality of distributions of two processes*
11:00 - 11:30	**Break**
	Chair, Søren Asmussen:
11:30 - 12:00	Hansjoerg Albrecher, *Inhomogeneous phase-type constructions, matrix distributions and the modeling of heavy-tailed risks*
12:00 - 12:30	Mark Podolskij, *On optimal estimation of certain random quantities associated with Lévy processes*
12:30 - 13:00	Shota Gugushvili, *Fast and scalable non-parametric Bayesian inference for Poisson point processes*
13:00 - 14:30	**Lunch**
14:30 - 18:00	**Museum visit & sightseeing tour**
19:00 -	**Conference dinner**

Friday, September 13

	Chair, Annika Betken:
10:00 - 10:30	Petre Babilua, *On the integral square measure of deviation of one nonparametric estimator of the Bernoulli regression*
10:30 - 11:00	Mark Holmes, *Tales of reinforcement processes*
11:00 - 11:30	**Break**
	Chair, Philippe Berthet:
11:30 - 12:00	Alexander Bernstein, *Manifold learning: Geometrical and statistical models of high-dimensional data*
12:00 - 12:30	Winfried Stute, *Stairway to hell*
12:30 - 13:00	Denis Belomestny, *Density deconvolution under general assumptions on measurement error distribution*
13:00 - 14:30	**Lunch**
	Chair, Shota Gugushvili:
14:30 - 15:00	Stéphane Loisel, *Modelling and managing longevity risk*
15:00 - 15:30	Jevgenijs Ivanovs, *Failure to observe threshold exceedance over a dense grid for a Lévy process*
15:30 - 16:00	**Break**
	Chair, Winfried Stute:
16:00 - 16:30	Søren Asmussen, *Asymptotic behaviour of inhomogeneous Poisson gaps*
16:30 - 17:15	Estate Khmaladze, *Distribution-free testing: for Markov chains and for regression models*
17:15 - 20:00	**Closing & reception**