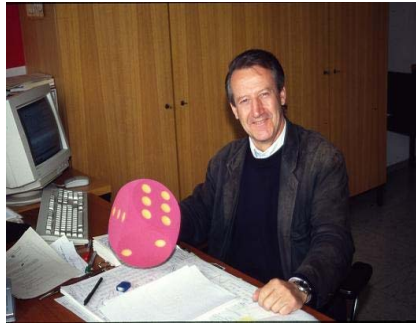


# Workshop on Recent Developments in Applied Probability and Statistics

Dedicated to the memory of Professor Jürgen Lehn



Middle East Technical University, Institute of Applied Mathematics,  
Ankara-Turkey  
April 23-24, 2009

[Aims](#)  
[Topics](#)  
[Workshop Program](#)  
[Scientific Committee](#)  
[Registration Form](#)  
[Keynote Speakers](#)  
[Speakers](#)  
[Participants](#)  
[Abstract](#)  
[Submission](#)  
[Panel Discussion](#)  
[Sponsors](#)  
[Accommodation](#)  
[Venue](#)  
[Dinner](#)  
[Travel](#)  
[Transport](#)  
[Organizers](#)

## Aims

Professor Dr. Jürgen Lehn passed away on September 29, 2008, at the age of 67. In him, the Department of Mathematics and the Institute of Applied Mathematics (IAM) at Middle East Technical University (METU) lost a valuable colleague and a good friend.

Prof. Jürgen Lehn supervised twenty-six theses and as an author produced twenty books. Some of the most important institutions of German scientific society are associated with the name of Prof. Jürgen Lehn: German Science Foundation (*Deutsche Forschungsgemeinschaft - DFG*) where he was a peer reviewer, German Mathematical Association (*Deutsche Mathematiker-Vereinigung - DMV*) where he held various leading positions, Probability & Statistics Group (*DMV-Fachgruppe Stochastik*) and, especially, the celebrated Mathematical Science Institute of Oberwolfach (*Mathematisches Forschungsinstitut Oberwolfach*) for its impact on international mathematics where he was a leading scientist and treasurer.

Prof. Jürgen Lehn loved Turkey, its people and its culture with which he was familiar for over thirty years. Over the years, he was a frequent visitor at METU where he gave series of lectures; also he was a host to many Turkish scientists at the Department of Mathematics, Darmstadt Technical University (DTU) in Germany. Prof. Jürgen Lehn played a key role in the creation of the Protocol for Cooperation between METU and DTU which made exchange of lecturers, researchers, and students possible. Prof. Jürgen Lehn also helped with the establishment and development of the programs at IAM.

[Return to above](#)

## Topics

The workshop will consist of tutorials as well as invited and contributed papers. The topics will cover:

- *stochastic differential equations,*
- *numerical solution of stochastic differential equations,*
- *mathematics of life insurance,*
- *further areas of actuarial sciences,*
- *measure theory and probability theory,*

- *partial differential equations in finance or mechanics,*
- *simulation methods in finance and further applications,*
- *pseudo random numbers and their generators,*
- *testing theory,*
- *estimation theory,*
- *further areas of probabilistic data mining,*
- *probabilistic and statistical methods in industry,*
- *statistical applications in finance and the energy sector,*
- *statistical applications in medicine,*
- *stochastic programming and its applications,*
- *statistical design of experiments,*
- *time series,*
- *game theory.*

[Return to above](#)

---

## **Workshop Program**

The final draft of the workshop program will be available as a Word document or a HTML file.

[Return to above](#)

---

## **Scientific Committee**

- Omer Gebizlioğlu, Ankara University
- Michael Kohler, TU Darmstadt
- Klaus Ritter, TU Darmstadt
- Gerhard Wilhelm Weber, METU

[Return to above](#)

---

## **Registration Form**

To register please download and complete the [Workshop Registration form](#) until April 3, 2009.

There is no registration fee.

[Return to above](#)

---

## **Keynote Speakers**

- Luc Devroye, McGill University
- Ursula Gather, TU Dortmund
- Ralf Korn, TU Kaiserslautern

## Speakers

- Roland Fried, TU Dortmund
- Omer Gebizliođlu, Ankara University
- M.J. Goovaerts, University of Ghent
- Thomas Mueller-Gronbach, University of Passau
- Katja Ickstadt, TU Dortmund
- Zeynep Kalayliođlu, METU
- Anette Keller, TU Darmstadt
- Sevtap Kestel, University of Freiburg
- Michael Kohler, TU Darmstadt
- Elke Korn, TU Kaiserslautern
- Erik Kropat, University of Erlangen-Nürnberg
- Volker Mammitzsch, Philipps-Universität Marburg
- Angelika May, University of Oldenburg
- Stefan Pickl, Universität der Bundeswehr München
- Klaus Ritter, TU Darmstadt
- Henning Stichtenoth, Sabancı University
- Wilhelm Stannat, TU Darmstadt
- Alev Topuzođlu, Sabancı University
- Omür Uđur, METU
- Gerhard Wilhelm Weber, METU
- Fetih Yıldırım, Cankaya University

---

## Participants

- Aydın Aytuna, Sabancı University
- Holger Grothe, TU Darmstadt
- Klaus Keimel, TU Darmstadt
- Sermin Oksüzöđlu

---

## Abstract Submission

Those who wish to present a talk at the workshop should submit an abstract of their talk.

Please forward your abstract to Bülent Karasözen ([bulent@metu.edu.tr](mailto:bulent@metu.edu.tr)) by March 20, 2009.

Notification of acceptance: March 27, 2009.

---

## Panel Discussion

## "Impact of Mathematics in Science, Technology and Economics"

- Willi Jaeger, Heidelberg University
- Bülent Karasözen, METU
- Ralf Korn, TU Kaiserslautern
- Michael Schaefer, TU Darmstadt
- Werner Schindler, TU Darmstadt

[Return to above](#)

---

## Sponsors

[Return to above](#)

---

## Accommodation

We reserved a certain number of rooms in the Guest House of METU. A list of good hotels of different categories can be found under [http://www.icemtour.com/ankara\\_hotels\\_daily\\_tours\\_flight\\_tickets\\_car\\_rental\\_turkey.asp](http://www.icemtour.com/ankara_hotels_daily_tours_flight_tickets_car_rental_turkey.asp)

There will be support for accomodation for participants who are coming outside of Turkey.

[Return to above](#)

---

## Venue

The workshop will be held at the Institute of Applied Mathematics and Cultural & Convention Center of METU, Ankara.

[Return to above](#)

---

## Dinner

### Workshop Dinner ...

There will be a workshop dinner on the ...

[Return to above](#)

---

## Travel

Ankara Esenboğa International Airport can be reached from many cities in the world, by different airlines - directly or, in particular, via the Atatürk Airport in Istanbul.

From Ankara airport the transportation to downtown Ankara is convenient by so-called Havas shuttle busses. More detailed information will be sent later. The airport is located northeast of Ankara, 28 km from the center.

The following airline companies are operating direct flights to Ankara airport are:

- Atlasjet (Ercan, Istanbul-Atatürk, Siirt, Van),
- Austrian Airlines (Vienna),
- Azerbaijan Airlines (Baku),
- British Airways (operated by BMED) (London-Heathrow),
- Germanwings (Cologne/Bonn),
- Izair (Antalya, Bodrum, Izmir),
- Kibris Türk Hava Yollari (Ercan, Frankfurt),
- Lufthansa (Munich),
- Motor-Sich (Kiev-Borispol, Simferopol),
- Onur Air (Antalya, Diyarbakir, Izmir),
- Pegasus Airlines (Diyarbakir, Ercan, Istanbul-Sabiha Gokcen, Trabzon, Van),
- Turkish Airlines (Adana, Adiyaman, Agri, Amsterdam, Antalya, Brussels, Diyarbakir, Elazig, Ercan, Erzincan, Erzurum, Frankfurt, Gaziantep, Istanbul-Atatürk, Istanbul-Sabiha Gökçen, Izmir, Kahramanmaras, Kars, Malatya, Mardin, Munich, Mus, Sanliurfa, Stuttgart, Trabzon, Van, Vienna, Zurich).

If you are arriving with a direct flight to Ankara (either with Turkish Airlines, Lufthansa, Austrian Airlines, German Wings), you will complete both the visa & passport control as well as the customs clearance in Ankara and you will exit from international terminal.

If you are arriving to Ankara via Istanbul (without a stop-over), you will complete your visa and passport control in Istanbul. You will pass through the domestic terminal to get your Ankara flight. Your customs clearance will be done upon your arrival to Ankara and you will exit from Ankara international terminal.

If you are arriving with a stopover in Istanbul, you will complete both the visa & passport control as well as the customs clearance in Istanbul. You will get your Ankara flight from domestic terminal. You will exit from Ankara domestic terminal.

[Return to above](#)

---

## **Transport and Excursion**

Excursion for interested participants will on April 25-26, 2009.

[Return to above](#)

---

# Organizers

Institute of Applied Mathematics, Middle East Technical University

Department of Mathematics, Darmstadt University of Technology

## Organizing Committee

Zeynep Kalaylıođlu (Department of Statistics & IAM, METU)

Email: [kzeynep@metu.edu.tr](mailto:kzeynep@metu.edu.tr)

Tel: +90-312-2105305, Fax: +90-312-2102959

Bülent Karasözen (Department of Mathematics & IAM, METU)

Email: [bulent@metu.edu.tr](mailto:bulent@metu.edu.tr)

Tel: +90-312-2105653, Fax: +90-312-2102985

Sevtap Kestel (University of Freiburg & IAM, METU)

Email: [sevtap.kestel@vwl.uni-freiburg.de](mailto:sevtap.kestel@vwl.uni-freiburg.de)

Tel: +49-761-2032386, Fax: +49-761-2032340

Michael Kohler (Department of Mathematics, TU Darmstadt)

Email: [kohler@mathematik.tu-darmstadt.de](mailto:kohler@mathematik.tu-darmstadt.de)

Tel: +49-6151-166846, Fax: +49-6151-166822

Gerhard Wilhelm Weber (IAM, METU)

Email: [gweber@metu.edu.tr](mailto:gweber@metu.edu.tr)

Tel: +90-312-2105652, Fax: +90-312-2102985

[Return to above](#)

---