

PLANNING

Workshop on "Stochastic Analysis and Applications to Finance"

Mini-courses May 31 - June 1, 2010

	31th	Title		1th	
TIME	Monday			Tuesday	
M O R N I N G	8:00-8:30	REGISTRATION & INTRODUCTION			
	8:30-9:30	Ouknine	Introduction to Stochastic Calculus	Erraoui	Introduction to stochastic differential equations
	9:30-10:30	Ouknine	Introduction to Stochastic Calculus	Erraoui	Introduction to stochastic differential equations
	10:30-11:00	Coffee Break		Coffee Break	
	11:00-12:00	Suarez	Stochastic orders and applications	Suarez	Stochastic orders and applications
	12:00-13:00	Sordo Diaz	Stochastic orders and applications	Sordo Diaz	Stochastic orders and applications
	13:00-14:50	Lunch		Lunch	
A F T E R N O O N	15:00-16:00	Guerbaz	Actuarial Mathematics	Dozzi	Introduction to stochastic partial differential equations
	16:00-17:00	Eddahbi	Introduction financial derivatives	Dozzi	Introduction to stochastic partial differential equations
	17:00-17:30	Coffee Break		Coffee Break	
	17:30-18:30	Guerbaz	Actuarial Mathematics	Elkhatib	Introduction to Stochastic Volatility Models
	18:30-19:30	Eddahbi	Introduction financial derivatives	Elkhatib	Introduction to Stochastic Volatility Models
EVENING	Dinner			Dinner	