

PLANNING

Workshop on "Stochastic Analysis and Applications to Finance"

Conference Ksar Kaissar June 3-4, 2010						
		3th June			4th June	
TIME		Thursday	Title	Friday	Title	
M O R N I N G	8:30-9:30	Elkhatib	On the hedging of stochastic volatility Jump-diffusion Models	Mezerdi	TO BE ANNOUNCED	
	9:30-10:30	Solé	Local Malliavin Calculus for Lévy Processes and Applications	Ait Ouahra	On p,q-variation for fractional derivative of local times of symmetric stable processes	
	10:30-11:00	Coffee Break			Coffee Break	
	11:00-12:00	Nasroallah	Simulation Monte Carlo et techniques de réduction de la variance avec quelques applications en finance	da Silva	Stochastic differential equations driven by α -stable noise	
	12:00-13:00	Benabdallah	Local times for jump processes	El Asri	Optimal Multi-Modes Switching Problem in Infinite Horizon	
	13:00-14:50	Lunch			Lunch	
A F T E R N O O N	15:00-16:00	Chouaf	Optimal investment with bounded VaR for power utility functions	Badaoui	Estimation de la densité de probabilité par méthode d'ondelette	
	16:00-17:00	Ouknine	Around the Girsanov theorem	Es-saky	Generalized Backward Stochastic Differential Equation With Two Reflecting Barriers and Stochastic Quadratic Growth	
	17:00-17:30	Coffee Break			Coffee Break	
	17:30-18:30	Erraoui	On the Malliavin regularity of SDE with singular drift	Hassani	Generalized BSDEs with Stochastic Quadratic Growth condition	
	18:30-19:30	Ouassou	Superefficient drift estimation on Gaussian space			
EVENING		Dinner			Dinner	