

Organizing Committee

B. Boufoussi	FSSM, Marrakech, Morocco
M. Eddahbi	FSTG, Marrakech, Morocco
M. Erraoui	FSSM, Marrakech, Morocco
Y. Ouknine	FSSM, Marrakech, Morocco

Invited speakers

M. Dozzi	Nancy II University, France
Y. El Khatib	United Arab Emirates University, Al Ain
R. Guerbaz	University Hassan II Mohamadia
J. Solé	Autonoma University of Barcelona, Spain
M. Sordo	Cadiz University, Spain
A. Suarez	Cadiz University, Spain
J.L. Da Silva	University of Madeira, Portugal

Program

Mini courses (May 31 – June 1)

M. Dozzi	Introduction to SPDE
M. Eddahbi	Introduction financial derivatives
Y. Elkhatib	Introduction to Stochastic Volatility Models
M. Erraoui	Introduction to SDE
R. Guerbaz	Actuarial Mathematics
M. Sordo	Stochastic orders and Applications
A. Suarez	Stochastic orders and Applications

Conferences (June 3 – 4)

List of confirmed participants in the conference of El Kelaa Mgouna

J. Solé	UAB, Barcelona, Spain
D. Dozzi	Nancy II University France
R. Marty	Nancy II University France
Y. Ouknine	UCAM, Marrakech, Morocco
M. Erraoui	UCAM, Marrakech, Morocco
E. Essaky	UCAM, Marrakech, Morocco
M. Hassani	UCAM, Marrakech, Morocco
J.L. Da Silva	University of Madeira, Portugal

Stochastic Analysis and Applications to Finance

The workshop is intended to bring together researchers and students at the master level or in financial engineering cycle, interested in Stochastic Analysis and its applications to Finance and Insurance.

This workshop was designed to provide a student with a series of lectures and discussion of the increasingly close connections between stochastic analysis and its application to computational methods in mathematical finance.

The event is supported by the Hassan II Academy of Sciences and Techniques in frame Project Mathematics and its Applications (Mathematical Finance).

Informations/Venue

The first part of the workshop will take place in the **Faculty of Sciences Semlalia from May 31-June 1** class room X. It is located in the city of Marrakesh, Avenue Prince Moulay Abdellah, Marrakesh, Maroc.
<http://www.fssm.ucam.ac.ma/>

June 2 Excursion to El Kelaa Mgouna

The second part of the workshop will take place in **Ksar Kaissar in El Kelaa Mgouna from June 3-4, 2010**.
<http://www.maghrebtourism.com/hotel-ksar-kaissar/>

ACOMMODATION

The participants will be lodged in the Ryad Mogador Manzah Hotel in Marrakesh and in Ksar Kaissar in El Kelaa Mgouna during the days of the Workshop with preferential price rates.

**There is no fee to pay but the
registration is mandatory**

CONTACT

Mhamed Eddahbi, B.P. 549, FSTG, Marrakesh
mhamed.eddahbi@gmail.com
Tel. +212 (0) 6 66 66 46 24

Workshop on Stochastic Analysis and Applications to Finance SAAF-2010

May 31 – June 4

Related topics

- Stochastic calculus in finance
- Mathematical modeling in finance and insurance
- Statistical methods in finance and insurance
- Derivatives securities : Pricing and Hedging
- Risk management
- Numerical methods

Organized by

The Faculty of Sciences Semlalia, Cadi Ayyad
University, Marrakesh, Morocco

May 31 - June 4, 2010

