

STOCHASTIC ANALYSIS, FINANCIAL AND INSURANCE MATHEMATICS (SAFIM) WORKSHOP

20th to 24th August, 2018 at Tomreik Hotel, Accra, Ghana



HUMBOLDT-UNIVERSITÄT
ZU BERLIN



AIMS

African Institute for
Mathematical Sciences
GHANA

The African Institute for Mathematical Sciences (AIMS), Ghana invites applications from researchers from the areas of probability theory, stochastic analysis, stochastic control theory or partial differential equations and interested in applications to participate in the Stochastic Analysis, Financial and Insurance Mathematics (SAFIM) Workshop with School scheduled from 20th to 24th August, 2018 at Tomreik Hotel in Accra, Ghana.

Organized with full sponsorship from Volkswagen Foundation and with the support of the Alexander-von-Humboldt Foundation and the German Ministry of Education and Research, the workshop will bring together renowned researchers and graduate students with research interest and experience in stochastic analysis, financial and insurance mathematics. The workshop with summer school may also be of interest to practitioners in the financial and insurance industry.

SAFIM will include two short courses:

“Microlending” by Prof. Philip Protter, and “Extreme Value Statistics for Financial Risk Handling” by Prof. Holger Rootzen.

SAFIM will include plenary talks by world leading experts on topics in stochastic analysis (stochastic control, stochastic (partial) differential equations, backward stochastic differential equations), finance (utility maximisation, option pricing, hedging) and insurance mathematics (risk theory, extremes, optimal dividends).

This Workshop with School will provide a platform for researchers to present their work, and to network with others in their disciplines. It aims at increasing the cooperation between students and researchers in stochastic analysis and applications on the one hand, and various institutions and research centers on the other hand.

Programme Committee

Dirk Becherer, Humboldt U Berlin

Corina Constantinescu, U Liverpool

Peter Imkeller, Humboldt U Berlin

Monique Jeanblanc, U Evry

Olivier Menoukeu Pamen, AIMS Ghana, U Liverpool

Bernt Øksendal, U Oslo

Frank Proske, U Oslo

Etienne Pardoux, U Aix-Marseille

Mete Soner, ETH Zurich

Nizar Touzi, U Paris VI

ORGANIZERS

•Peter Imkeller,

Humboldt U Berlin

•Olivier Menoukeu Pamen,

AIMS Ghana, U Liverpool

Confirmed Lecturers and Speakers

Lecturers

Prof. Philip Protter, *Columbia U*

Prof. Holger Rootzen, *Chalmers U Technology*

Speakers

Beatrice Acciaio, *London School of Economics*

Dirk Becherer, *Humboldt U Berlin*

Corina Constantinescu, *U Liverpool*

Junyi Guo, *Nankai U*

Said Hamadene, *U Maine*

Monique Jeanblanc, *U Evry*

Marie Kratz, *Essec Business School*

Alfred Müller, *U Siegen*

Modeste Nzi, *U Cocody*

Youssef Ouknine, *U Cadi Ayyad Marrakech*

Ludger Overbeck, *U Giessen*

Mamadou Sango, *U Pretoria*

Ralf Wunderlich, *BTU Cottbus-Senftenberg*

Registration and Applications

Registration

Thanks to Volkswagen Foundation, there are no registration fees for all research students and academics. For more information, kindly send an email to Ms. Andrea Fiebig via email: fiebig@math.hu-berlin.de or Ms. Rhoda Mahamah via email: rhoda@aims.edu.gh
The subject of your email should have your full name plus workshop name as shown in the example:
RhodaMahamah_SAFIM2018

Applications

To submit your application online, please click here:
<https://goo.gl/GBzT8T>

The deadline for application is 23:59 on 31st May, 2018