



Bergische Universität – Tunis El Manar Winterschool Wuppertal (Germany), December 01-22, 2014

Program

Friday, Dec. 5	10:00 – 11:00 Room G.16.09	Chiraz Trabelsi (Tunis) Ergodicity Properties of Affine Processes
	11:00 – 12:00 Room G.16.09	Achref Lemjid (Tunis) FUNCTIONAL CENTRAL LIMIT THEOREM AND P(-)1-PROCESS FOR THE NELSON MODEL
Thursday, Dec. 11	10:00-11:00 Room MI.13.05	Abidi Hani (Tunis) CONVERGENCE OF B-T-Z SCHEME FOR FBSDE
	11:00 - 12:00 Room MI.13.05	Arij Manai (Tunis) BSDEs and applications in finance and physics
Friday, Dec. 12	10:00 – 12:00 Room G.16.09	Habib Ouerdiane (Tunis) Fractional Gross Laplacian acting on analytical functionals. Solutions of the associated evolution equations
Saturday, Dec. 13	10:00 – 11:00 Lecture Hall 1	JMAILI CHEIKH NAGI (Tunis) SUBORDINATE BROWNIAN MOTION AND STOCHASTIC CALCULUS WITH APPLICATIONS
	11:00 – 12:00 Lecture Hall 1	Olfa Draouil (Tunis) Backward stochastic differential equation (BSDE) and application to the heat equation
	13:00 – 14:00 Lecture Hall 1	Rym Salhi (Tunis) Backward stochastic differential equation (BSDE)and application to finances and physics
Wednesday, Dec. 17	12:00 – 14:00 Room K.7 (K.11.15)	Dr. Manil Mohan (IISER-TVM) Large deviations Lecture I

Thursday, Dec. 18	10:00 – 12:00 Room MI.13.05	Dr. Manil Mohan (IISER-TVM) Large deviations
	16:00 – 18:00 G.15.34	Dr. Manil Mohan (IISER-TVM) Large deviations
Friday, Dec. 19	10:00-12:00 Room G.16.09	Dr. Peng Jin (Wuppertal) Ergodic properties of Markov processes and applications - Part 2
	13:00-15:00 MI.13.05	Dr. Peng Jin (Wuppertal) Ergodic properties of Markov processes and applications - Part 3
	15:00 – 17:00 Room MI.13.05	Dr. Manil Mohan (IISER-TVM) Large deviations
Saturday, Dec. 20	11:00 – 13:00 Room G.16.09	Dr. Manil Mohan (IISER-TVM) Large deviations

Prof. Dr. **Barbara Rüdiger** and Prof. Dr. **Habib Ouerdiane**