



University of Tunis El Manar (Tunisia)    Bergische University Wuppertal (Germany)

*German –Tunisian Winter School for Master and PhD students in Applied Stochastics*

*organized by*

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

*Faculty of Mathematics – School of Applied Mathematics and Stochastics*

*Place : University of Wuppertal*

*Lecture 1: Topics in Kinetic theory of gases*  
by **Martin Friesen** (Univ. Wuppertal)

*Lecture 2: An Introduction to Mallivian Calculus*  
by **Peng Jin** (Univ. Wuppertal)

*Lecture 3: Affine Processes*  
by **Jonas Kremer** (Univ. Wuppertal),  
and **Chiraz Trabelsi** (El Manar Univ.)

### **Program**

Monday, December 04, 2017 (G.16.09)

18:00 – 19:30 **Lecture 2**

Tuesday December 05, 2017 (G.15.34)

18:00 - 19:30 **Lecture 1**

Wednesday, December 06, 2017 (G.15.25)

10:15 – 11:45 **Lecture 2**

Thursday, December 07, 2017 (MI.13.05)

12:00 – 12:45 **Talk:** Habib Querdiane

Symbols of Generalized White Noise Operators and Applications

13:00 – 12:45 **Talk:** Naoufel Salhi

Some representations for the local time and self intersection local time of one class of Gaussian processes

Thursday, December 07, 2017 (G.16.09)

18:00 – 19:30 **Lecture 3**

Monday, December 11, 2017 (G.16.09)

18:00 – 19:30 **Lecture 2**

Tuesday, December 12, 2017 (G.15.34)

10:00 – 12:30 **Information on application to DAAD fundings**

*Sandra Hens M.A.*

*Career Service*

*UNISERVICE / Wissenschaftstransfer*

*Bergische Universität Wuppertal*

18:00 – 19:30 **Lecture 1**

Wednesday, December 13, 2017 (G.15.25)

10:15 – 11:45 **Lecture 2**

Thursday, December 14, 2017 (MI.13.05)

12:00 – 12:45 **Talk:** Amira Asta

Asymptotic approximations of the first few cumulants  
of the stochastic SIS model

13:00 – 13:45 **Talk:** Raoudha Hammami

Introduction to Malliavin calculus

Thursday, December 14, 2017 (G.16.09)

18:00 – 19:30 **Lecture 3**