King Fahd University of Petroleum and Minerals

Department of Mathematics and Statistics.

Workshop on: Stochastic Differential Equations and Applications

November 27, 2017 in B5/R 103

Eminent Speakers

Zdzislaw Brzezniak

University of York, UK.

Title: Weak Solutions of a Stochastic Landau-Lifshitz-Gilbert Equation Driven by Pure Jump Noise

(Talk Time: 08:30AM-09:10AM)

Haavard Rue

KAUST, Saudi Arabia

Title: The Stochastic partial differential equation (SPDE) approach to represent Gaussian random fields

(Talk Time: 10:20AM-11:00AM)

Ernst Eberlein

Freiburg University, Germany.

Title: Lévy driven stochastic differential equations and their applications in finance

(Talk Time: 09:20AM-10:00AM)

Mhamed Eddahbi

KSU, Saudi Arabia

Title: On quadratic backward stochastic differential equations and related partial differential equations

(Talk Time: 11:10AM-11:50AM)

Haakon Bakka

KAUST, Saudi Arabia

Title: Non-stationary and non-separable models motivated by applications

(Talk Time: 01:10PM-01:50PM)

Anis Rezgui

Taiba University, Saudi Arabia

Title: From bivariate means to Ergodic Theory

(Talk Time: 02:00PM-02:40PM)

Ahmed Danish

PMU, Saudi Arabia

Title: Reproducing Trap Count Patterns for a system of Lévy walkers

(Talk Time: 02:50PM-03:30PM)

08:20AM-08:30AM	Opening Ceremony
10:00AM-10:20AM	Tea & Snacks Break
12:00PM-01:00PM	Prayer & Lunch Break
03:40PM-04:00PM	Tea & Snacks Break
04:00PM-04:30PM	Discussions & Closing Remarks

Workshop Coordinator:

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