

CREMMA, Second school

1 Proposals for 2012

The following project is prepared by Anis Matoussi, Mohamed Mnif and Mohamed Ben Alaya. We propose the following program:

- a school in “la Cité de Sciences”, Tunis, March the 19th to April the 6th,
- two courses each week (ten hours per course, e.g. from Monday to Friday: 9h30-11h30+13h30-15h30),
- an important feature of this school shall be numerical applications of theoretical methods which will be studied, together with: preliminary simulations to motivate the problems to be solved.

2 Program

- March 19-22: Numerical methods
 - course 1: Bruno BOUCHARD (Paris Dauphine) Monte Carlo methods, stochastic algorithms (e.g. MCMC, EM....)
 - course 2: Jean-François CHASSAGNEUX (Imperial college London) Numerical schemes for BSDE's

Agenda:
Monday March the 19th: 9h30-11h30 and 13h30-15h30= JFC,
Tuesday March the 20th: 9h30-11h30 and 13h30-15h30=BB,
Wednesday March the 21st: 9h30-12h30=BB ; 14h30-16h30=JFC.
Thursday March the 22th : 9h30-11h30=BB ; 13h30-15h30= JFC.

Friday March the 23th will be a mini workshop in “La cité des Sciences”, program TBA.
- March 26-30:
 - course 3: Mohamed BEN ALAYA (Univ Paris 13) Statistical Inference for Stochastic Processes and Application in Finance,
 - course 4: Ahmed KEBAIER (Univ Paris 13) Numerical Methods for finance and insurance,
- April 2-6:
 - course 5: Dan CRISAN (Imperial college London) An introduction to stochastic filtering.
 - course 6: : Stefano IACUS (Univ Milano) Learning free software 'R'.

Agenda:

Dan Crisan, Monday: 10h-12h and 13h30-15h30 and Tuesday: 10h-12h and 13h30-15h,
Stefano Iacus, Wednesday: 10h-12h and 13h30-15h30, Thursday: 10h-12h and 13h30-15h30,
Friday: 10h-12h.

3 Location

As the previous school, it will be in

“Cité des Sciences”, Tunis

<http://www.cst.rnu.tn/>

Here some possibilities to rent a room (around 16 euros per night). Moreover, there is a cafeteria very near the class room.

4 Registration

All the candidacies has to be sent to Professor Monique Pontier

pontier@math.univ-toulouse.fr

Please, join an academic curriculum vitae, some information on your PHD, and your advisor's recommendation letter.

5 Doctoral scholarships

There are some possibilities:

- . Doctoral Scholarships for Excellence Eiffel MAEE <http://www.egide.asso.fr/eiffel>
- . Scholarships AUF www.tn.refer.org
- . Erasmus Mundus European Union (program Averroes) www.averroes.fr Scholarships Embassy www.ifctunisie.org

For the latter, a call for nominations is made each year (closing late January). Eligible graduate students enrolled in first year 'cotutelle' (duration of the award six months / year for 3 years max).