

**Second School of CREMMA, 19 March - 06 April 2012, Tunisia**

<http://www.math.univ-toulouse.fr/CREMMA/second.html>

**Location :** Cité des Sciences de Tunis, <http://www.cst.rnu.tn/>

**Program :** • March 19-23 : Numerical methods

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

• March 26-30 :

- Lecture 3: Mohamed BEN ALAYA (Univ. Paris 13). Statistical inference for stochastic processes and applications in finance,
- Lecture 4: Ahmed KEBAIER (Univ. Paris 13). Numerical methods for finance and insurance.

• April 02-06 :

- Lecture 5: Dan CRISAN (Imperial College London). Cubature methods applied to Stochastic Filtering.
- Lecture 6: Stefano IACUS (Univ. Milano). Learning free software *R*.

**Program Committee:**

Mohamed BEN ALAYA, Université Paris 13  
Anis MATOUSSI, Université du Maine  
Mohamed MNIF, ENIT, Université Tunis El Manar  
Monique PONTIER, Université Paul Sabatier  
Nizar TOUZI, CMAPX, Ecole Polytechnique de Paris

**Organisation committee :**

Amel BEN ABDA, ENIT, Université de Tunis El Manar  
Nabil GMATI, ENIT, Université Tunis El Manar  
Wisse JEDIDI, FST, Université de Tunis El Manar  
Mohamed MNIF, ENIT, Université Tunis El Manar  
Habib OUERDIANE, FST, Université de Tunis El Manar

**History:** *The project of creating a scientific center devoted to mathematics and its application emerged during a round table on "How to promote the North South Scientific cooperation" in Hammamet, Tunisia, in November 2007.*