



Faculty of Sciences



LSMS



National Council for Scientific Research

CNRS

## Workshop on Actuarial and Financial Mathematics

May 8 - 9, 2015

### Program

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#### Friday May 8, 2015

- 8:30 am - 9:00 am Registration
- 9:00 am - 9:30 am Opening Session:  
1- Mohamad KACIM, Head of the department of Mathematics – USEK  
2- Rachel HOBEIKA, President of LSMS  
3- Badih BAZ, Dean of the Faculty of Sciences – USEK
- 9:30 am - 11:00 am **Ali Lazrak**, University of British Columbia, Canada  
*Contract Theory in Continuous time (part 1)*
- 11:00 am - 11:30 am Coffee Break
- 11:30 am - 1:00 pm **Jassem Ajaka**, Lebanese University, Lebanon  
*Finance quantique*
- 1:00 pm - 2:00 pm Lunch Break
- 2:00 pm - 3:30 pm **Mohamad Kobeissi**, Lebanese University, Lebanon  
*Statistical Methods in Finance*
- 3:30 pm - 4:00 pm Coffee Break
- 4:00 pm - 5:30 pm **Bilal Barakeh**, Lebanese University, Lebanon  
*On the Stochastic Coagulation of Particles*

## **Saturday May 9, 2015**

**9:00 am - 10:30 am** **Ali Lazrak**, University of British Columbia, Canada

*Contract Theory in Continuous time (part 2)*

**10:30 am - 10:45 am** Coffee Break

**10:45 am - 12:15 pm** **Walid Genadry**, Insurance Control Commission, Lebanon

*Building an insurance regulatory authority*

### **Organizing Committee:**

Joanna Bodgi Tarazi (USJ)

Joseph El Assad (USEK)

Rachel Hobeika Kallas (UL)

Mohammed Kacim (USEK)

Ramez Maalouf (NDU)

Rola Zaydan (USEK)

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