Short report:

AIMS-Senegal & SWMA Workshop on Financial and Actuarial Mathematics
July, 11-15th, 2016

AIMS Senegal, Mbour, Senegal Jointly organized with AIMS-Senegal and the Senegalese Women in Mathematics Association (SWMA) created in 2015, the forum focused on Financial and Actuarial Mathematics. It highlighted advanced and new scientific works on Financial and Actuarial Mathematics. The partners and sponsors are AIMS-Alexander Von Humboldt Chair, INRIA-SIMERGE project, IMU-CDC, Senegalese Minister of High Education, NGALA Project, CEA-MITIC Center. The workshop program included four mini-courses of 3hours and 45 minutes each. Diane Wilcox, University of Witwatersrand, Christian Francq, University of Lille and CREST-Paris, Olivier Menoukeu Pamen, University of Liverpool, Akim Adekpedjou, University of Missouri Sciences and Technology delivered them. In addition, four invited talks were given by Idrissa Ly and Diaraf Seck (University Cheikh Anta Diop, Dakar, Senegal), Alassane Diedhiou (University of Assane Seck, Ziguichor, Senegal), El Hadji Déme (University of Gaston Berger, Saint Louis, Senegal). There were 5 afternoon talks by recent PhD students and young researchers and two afternoon discussions on the mini-courses and talks. The forum showed the participation of young people coming from various countries. There were 31 participants (researchers, young faculty, and advanced graduate students) coming from: Nigeria, Senegal, South Africa, France, United Kingdom, Togo, Ghana. The program started with the opening ceremony and the course of Akim Adekpedjou on “Topics in Actuarial Science” followed by the one of Diane Wilcox on “Risk Measures”. The afternoon of the first day was devoted to Christian Francq's course on “Risk Analytics for financial Markets”, he invited talk of Idrissa Ly and a contributed talk given by a young female researcher of Nigeria.

The first day ended by an Afternoon discussion. The second day began by the course of Christian Francq followed by the one by Akim Adekpedjou.. In the afternoon of the second day, the first course of Olivier Menoukeu Pamen on “Stochastic Optimal Control for Markov Regime-Switching Jump-Diffusion systems and applications” was given. The day ended by the invited talk of Diaraf Seck and a contributed talk of a young female researcher of Ghana. The morning of the third day was devoted to excursions. In the afternoon of the third day, the second course of Diane Wilcox was given. It was followed by the invited talk of Alassane Diedhiou and a contributed talk of a PhD student from Togo and an afternoon discussion. During the fourth day, there were three courses of Diane Wilcox, Akim Adekpedjou and Olivier Menoukeu Pamen, the invited talk of El Hadji Déme and two contributed talks of PhD students from Senegal. During the morning of the fifth day, there were the last courses by Olivier Menoukeu Pamen, Diane Wilcox and Christian Francq. A closing ceremony ended the workshop. At this ceremony, the PhD and master students gave some words to say that the workshop was so helpful for them. This event showed the interest of African Mathematicians to gather themselves and to promote research networking in Financial and Actuarial mathematics. For instance, some Senegalese Students discovered that there are some specialists on Risk Measures in Senegal. In view of the success of the workshop and discussions during the courses and conferences, the next chapter could be the organization of a scientific activity like this research school, in 2018 at AIMS-Senegal.

The Organizing committee July, the 31th, 2016

Publishing allowed: true