On the occasion of its 11th birthday and in tribute to the memory of

Professors Bénamar CHOUAF and Tahar MOURID,

the Laboratory of Stochastic Models, Statistics and Applications

organizes

an online international day on probabilities IDP’22,

on 16th March, 2022.

**Aims and Scopes**

The First Online International Day on Probabilities (1st IDP’ 22) aims at allowing academics, researchers and Ph. D. students to discuss and present their recent research results in various areas of mathematics, especially those in relation with subjects developed by the laboratory of Stochastic Models, Statistic s and Applications (LMSSA) of Saida.

**Programme: March 16th, 2022.**

**08.30 to 09 a.m.: Opening Ceremony,** [**https://meet.google.com/uth-uudf-uzo**](https://meet.google.com/uth-uudf-uzo)**.**

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| **Plenary Session:** <https://meet.google.com/uth-uudf-uzo>.  Chairwoman: **Prof. A. A. BOUCHENTOUF** | | |
| 09 to 10 | I.NOURDIN | Le processus de Rosenblatt |

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| 10:00 to 10:30 | Break |

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| **Plenary Session:** <https://meet.google.com/uth-uudf-uzo>.  Chairwoman : **Prof. A. A. BOUCHENTOUF** | | |
| 10:30 to 11:30 | B.OKSENDAL | Fokker-Planck PIDE for McKean-Vlasov Diffusions with Jumps, and Applications to HJB Equations and Optimal Control |
| 11:30 to 12:30 | N.AGRAM | Machine Learning and Optimal Control |

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| 12:30 to 02:00 p.m | Break |

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| **Parallel Sessions : 02:00 to 04 : 20 p.m**  **Session 1 :** [meet.google.com/oan-rena-jzi](https://meet.google.com/oan-rena-jzi?hs=224)  **Chairwoman :** **Prof. Mme. L. BERDJOUDJ** | | |
| 02:00 to 02:45 | M’hamed Eddahbi | Numerical Solutions of Singular Stochastic Differential Equations. |
| 02:45 to 03:05 | Fatima Benziadi | The stochastic Flow on Manifolds in a /the Multidimensional Case (or cases) |
| 03:05 to 03:25 | Nabil Elgroud | Approximation and Stability Results In Relaxed Control Problems to G-Stochastic Functional Differential Equations |
| 03:25 to 03:15 | Latifa Medjahri | An Analysis of a Queueing System with Variant Vacation, Bernoulli Feedback, Balking and Server’s States Dependent Reneging |
| 03:15 to 04:05 | Fatima Zohra TAHRAOUI | The Optimal Consumption and Investment for an Exponential Utility Function |
| 04:05 to 04:25 | Akram Saci | Fractional Stochastic Differential Equations Driven by G-Lévy Processes |

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| **Parallel Sessions : 02:00 to 04 : 20 p.m**  **Session 2 :** <https://meet.google.com/hvw-guvj-ivg>  **Chairman :** **Prof. T. GUENDOUZI** | | |
| 02:00 to 02:20 | Tassadit AKEB, | The Existence of an Almost Periodic Solution for a Class of Stochastic Differential Equations Driven by a Fractional Brownian Motion. |
| 02:20 to 02:40 | Amel Belhadj | An Anticipating Stochastic Integral with Respect  To the Mixed Fractional Brownian Motion |
| 02:40 to 03:00 | Lamia Bousmaha. | Fractional Stochastic Evolution Equations In a Hilbert Space |
| 03:00 to 03:20 | Meryem Chaouche | The Stochastic Differential Inclusion with the Hilfer Fractional Derivative |
| 03:20 to 03:40 | Faten Ezzine | Stability with respect to a part of the Variables of Stochastic Differential Equations with a General Decay Rate |
| 03:40 to 04:00 | Rahma YasminaMoulay Hachemi | Non-densely Defined Fractional Stochastic Evolution Equations Driven by the Fractional Brownian Motion. |
| 04:00 to 04:20 | HafssaYfrah | A domain Decomposition Method for Random Fractional Differential Equations |

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| 04.30 p.m. | Closing : Tribute and celebration |

Thank you for your participation