STOCHASTIC AND APPLICATIONS, RESEARCH AND TRAINING (START) III

TIMETABLE

	Monday	**Tuesday**	**Wednesday**	**Thursday**	**Friday**
08:00-08:30	Breakfast	Breakfast	Breakfast	Breakfast	Breakfast
08:30-09:30	Registration Opening	Course 2 L3	Course 1 L5	Course 1 L7	Course 2 L8
09:30-10:30	Course 1 L1	Course 2 L4	Course 1 L6	Course 1 L8	Course 2 L9
10:30-11:00	Coffee Break	Coffee Break	Coffee Break	Coffee Break	Coffee Break
11:00-12:00	Plenary Talk 1	Plenary Talk 2	Poster Presentation	Plenary Talk 3	Plenary Talk 4
12:00-14:00	Lunch	Lunch	Lunch	Lunch	Closing Lunch
14:00-15:00	Course 2 L1	Course 1 L3	Free Afternoon	Course 2 L6	
15:00-16:00	Course 2 L2	Course 1 L4	Free Afternoon	Course 2 L7	
16:00-16:30	Coffee Break	Coffee Break	Free afternoon	Coffee Break	
16:30-17:30	Course 1 L2	Course 2 L5	Free Afternoon	Course 1 L9	
17:30-18:00	Talk 1	Talk 2	Free Afternoon	Talk 3	
18:00-19:00	Discussion	Discussion	Free Afternoon	Discussion	
19:00-20:00	Dinner	Dinner	Dinner	Dinner	Dinner

Daily Programme

Monday: 17-02-2020.

- 08:30-09:30: Registration; Opening: **Prof. Francis Oduro**, **Prof. Ralf Wunderlich**.

(1) **Session 1:** Chair **(R. Wunderlich)**

- 09:30-10:30: **N. Bäuerle,** "Markov Decision Processes with Applications"
- 10:30-11:00: Coffee Break

(2) **Session 2:** Chair **(P. Andam Boiquaye)**

- 11:00-12:00: **S. Mataramvura,** "An optimal reinsurance management and dividend payout strategy when the insurer's reserve is an Itô-Lévy process"
- 12:00-14:00 Lunch

(3) **Session 3:** Chair **(P. Takam Soh)**

- 14:00-15:00: **R. Wunderlich,** "Continuous-Time Stochastic Optimal Control with Applications to Finance"
- 15:00-16:00: **R. Wunderlich,** "Continuous-Time Stochastic Optimal Control with Applications to Finance"
- 16:00-16:30 Coffee Break

(4) **Session 4:** Chair **(W. Obeng-Denteh)**

- 16:30-17:30: **N. Bäuerle,** "Markov Decision Processes with Applications"
- 17:30-18:00: **I. K. Vorsah Amponsah** "A Monte Carlo comparison of asymmetric price transmission linear models under the effect of difference in asymmetric adjustement parameters"
- 18:00-19:00 Discussion
- 19:00-20:00: Dinner

Tuesday: 18-02-2020.

(1) **Session 1:** Chair **(S. Mataramvura)**

- 08:30-09:30: **R. Wunderlich** "Continuous-Time Stochastic Optimal Control with Applications to Finance"
- 09:30-10:30: **R. Wunderlich** "Continuous-Time Stochastic Optimal Control with Applications to Finance"
- 10:30-11:00: Coffee Break

(2) **Session 2:** Chair **(B. Nyaare)**

- 11:00-12:00: **P. Takam Soh,** "Estimation of a CIR Process with Jump using a Closed Form Approximation Likelihood under a Strong Approximation of Order 1"
- 12:00-14:00 Lunch

(3) **Session 3:** Chair **(E. N. Nortey)**

- 14:00-15:00: **N. Bäuerle,** "Markov Decision Processes with Applications"
- 15:00-16:00: **N. Bäuerle,** "Markov Decision Processes with Applications"
- 16:00-16:30 Coffee Break

(4) **Session 4:** Chair **(M. Akinade)**

- 16:30-17:30: **R. Wunderlich,** "Continuous-Time Stochastic Optimal Control with Applications to Finance"
- 17:30-18:00: **W. Obeng-Denteh,** "Topology and Economics: Imminent Contribution"
- 18:00-19:00 Discussion
- 19:00-20:00: Dinner

Wednesday: 19-02-2020.

(1) **Session 1:** Chair **(Y. Ouknine)**

- 08:30-09:30: **N. Bäuerle,** “Markov Decision Processes with Applications”
- 09:30-10:30: **N. Bäuerle,** “Markov Decision Processes with Applications”
- 10:30-11:00: Coffee Break

(2) **Session 2:** Chair **(M. Dieye)**

- 11:00-12:00: ‘‘Poster Presentation”
- 12:00-14:00 Lunch

(3) Free Afternoon

- 19:00-20:00: Dinner

Thursday: 20-02-2020.

(1) **Session 1:** Chair **(B. Mbaye Ndiaye)**

- 08:30-09:30:**N. Bäuerle,** "Markov Decision Processes with Applications"
- 09:30-10:30: **N. Bäuerle,** "Markov Decision Processes with Applications"
- 10:30-11:00: Coffee Break

(2) **Session 2:** Chair **(M. Fosu Ofori)**

- 11:00-12:00: **Y. Ouknine,** "Reflected BSDE driven by Markov pure jump process and representation of solutions of variational inequalities and optimal stopping"
- 12:00-14:00 Lunch

(3) **Session 3:** Chair **(I. K. Vorsah Amponsah)**

- 14:00-15:00: **R. Wunderlich** "Continuous-Time Stochastic Optimal Control with Applications to Finance"
- 15:00-16:00: **R. Wunderlich** "Continuous-Time Stochastic Optimal Control with Applications to Finance"
- 16:00-16:30 Coffee Break

(4) **Session 4:** Chair **(L. M. Lawson)**

- 16:30-17:30: **N. Bäuerle,** "Markov Decision Processes with Applications"
- 17:30-18:00: **E. N. Nortey,** "Markov Chain Modeling of HIV, Tuberculosis, and Hepatitis B Transmission in Ghana"
- 18:00-19:00 Discussion
- 19:00-20:00: Dinner

Friday: 21-02-2020.

(1) **Session 1:** Chair **(N. Bäuerle,)**

- 08:30-09:30: **R. Wunderlich** "Continuous-Time Stochastic Optimal Control with Applications to Finance"
- 09:30-10:30: **R. Wunderlich** "Continuous-Time Stochastic Optimal Control with Applications to Finance"
- 10:30-11:00: Coffee Break

(2) **Session 2:** Chair **(O. Menoukeu Pamen)**

- 11:00-12:00: **B. Mbaye Ndiaye** "Optimal control and numerical study of revenue, investment and exploitation"
- 12:00-14:00 Closing Remarks and Lunch

(3) Free Afternoon

- 19:00-20:00: Dinner