Marrakesh International Workshop on Random Fractals and Markov Processes

November 21-26, 2022, Cadi Ayyad University Marrakesh, Morocco

	Monday 21 November 2022	
8:00 - 9:00	**Welcome and Registration**	
9:00-10:00	**Coffee Break**	
10:00 -13:00	**Opening :**	
13:00 - 15:00	**Break**	
15:00 - 15:45	**Peter IMKELLER : On the geometry of some rough paths**	
	5 min Break	
15:50 - 16:35	**Peter IMKELLER : On the geometry of some rough paths**	
16:35 - 17:00	**Coffee Break**	
17:00 - 17:45	**Yimin XIAO : Fractal and Regularity Properties of Gaussian Random Fields (with applications to SPDEs)**	
	5 min Break	
17:50 - 18:35	**Yimin XIAO : Fractal and Regularity Properties of Gaussian Random Fields (with applications to SPDEs)**	
	Tuesday 22 November 2022	
9:00 - 9:45	**Mohamed ERRAOUI : Local times**	
	5 min Break	
9:50 - 10:35	**José LUÍS DA SILVA: Green Measures for nonlocal jump generators**	
10:35 - 11:00	**Coffee Break**	
	Talk Session	
11:00 - 11:20	**Yassine NACHIT** : Local times for systems of non-linear stochastic heat equations	
11:20 - 11:40	**Mohamed AIT OUAHRA** : LIMIT THEOREM AND LIL FOR SOME ADDITIVE FUNCTIONALS ASSOCIATED TO FBM AND RIEMANN-LIOUVILLE PROCESS	
11:40 - 12:00	**Mohammed ELHACHEMY**: Parabolic IPDEs with nonlinear Neumann boundary conditions : approach via Double Reflected Generalized BSDEs with jumps	
12:00 - 12:20	**Anas OUKNINE** : Symétrie de Lie pour le modèle de Longstaff Schwartz	
12:20 - 15:00	**Break**	
15:00 - 15:45	**Yimin XIAO : Fractal and Regularity Properties of Gaussian Random Fields (with applications to SPDEs)**	
	5 min Break	
15:50 - 16:35	**Yimin XIAO : Fractal and Regularity Properties of Gaussian Random Fields (with applications to SPDEs)**	
16:35 - 17:00	**Coffee Break**	
	Talk Session	
17:00 - 17:40	**Ivan NOURDIN** : Spectral central limit theorem for additive functionals of isotropic and stationary Gaussian fields	
17:40 - 18:20	**Mohamed EL MACHKOURI:** On stable limits for Markov chains	

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Wedensday 23 November 2022

9:00 - 9:45	**Peter IMKELLER : On the geometry of some rough paths**
	5 min Break
9:50 - 10:35	**Peter IMKELLER : On the geometry of some rough paths**
10:35 - 11:00	**Coffee Break**
	Talk Session
11:00 - 11:40	**Antoine Marie BOGSO** : Path-by-path uniqueness of multidimensional sde's on the plane with irregular non-monotone coefficients
11:40 - 12:00	**Lahcen DOUGE** : The Bahadur representation of sample quantiles for associated sequences
12:00 - 12:20	**Abderrahim ASLIMANI** : ON THE PARTITION THEOREM OF THE EXCESSIVE FUNCTIONS VIA INTEGRAL REPRESENTATION

Thursday 24 November 2022

9:00 - 9:45	**Yimin XIAO : Fractal and Regularity Properties of Gaussian Random Fields (with applications to SPDEs)**
	5 min Break
9:50 - 10:35	**Yimin XIAO : Fractal and Regularity Properties of Gaussian Random Fields (with applications to SPDEs)**
10:35 - 11:00	**Coffee Break**
	Talk Session
11:00 - 11:40	**Zbigniew PALMOWSKI** : Implicit control for L'evy-type dividend-impulse problem
11:40 - 12:00	**Samir EL MOURCHID** : On a probabilistic large-time behavior of a chaotic linear system
12:00 - 12:20	**Mohammed LOURIKI :** L´evy Process Pinned at Random Time for Modelling of the Financial Information
12:20 - 15:00	**Break**
15:00 - 15:45	**Youssef OUKNINE : Markov Processes**
	5 min Break
15:50 - 16:35	**Youssef OUKNINE : Markov Processes**
16:35 - 17:00	**Coffee Break**
	Talk Session
17:00 - 17:20	**Abdelkarim OUALAID** : Reflected BSDE associated to jump Markov processes and application to PDEs.
17:20 - 17:40	**Soukaina DOUISSI** : Asymptotics of Yule's nonsense correlation for Ornstein-Uhlenbeck paths: a Wiener chaos approach
17:40 - 18:00	**Imane JARNI** : Stochastic differential equations with respect to optional semimartingales and two reflecting regulated barriers
18:00 - 18:20	**Kaoutar NASROALLAH** : Reflected BSDEs with jumps in non-convex domains

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Friday 25 November 2022

9:00 - 9:45	**Peter IMKELLER : On the geometry of some rough paths**
	5 min Break
9:50 - 10:35	**Peter IMKELLER : On the geometry of some rough paths)**
10:35 - 11:00	**Coffee Break**
	Talk Session
11:00 - 11:40	**Joseph NGATCHOU-WANDJI :** Testing time-dependent coe cients time series models with application to weak change study
11:40 - 12:00	**Mohamed Salah Eddine ARROUCH** : ON THE CHANGE POINT TEST IN THE CHARN MODEL
12:00 - 12:20	**Lahoucine HOBBAD** : Shrinkage estimation with stochastic analysis and Skorokhod's problem
12:20 - 12:40	**Hafssa KROUMBI** : Hidden Markov Model: Rare events
12:40 - 15:00	**Break**
15:00 - 15:45	**Mohamed ERRAOUI : Local times**
	5 min Break
	Talk Session
15:50 - 16:10	**Houssam BOUGHABI** : Financial crash with a long memory of volatility: fractional volatility in a bubble atmosphere
16:10 - 16:30	**Monir CHADAD :** Reflected mixed stochastic delay differential equation on the half-line
16:30 - 17:00	**Coffee Break**
17:00 - 17:20	**Badr ELMANSOURI** : Discontinuous generalized Backward stochastic differential equations with default terminal times
17:20 - 17:40	**Nadia ASRIR** : Sliced Inverse Regression via Non sparse Canonical Thresholds
17:40 - 18:00	**Fatima-Ezzahra FARAH** : Drift estimation of the non-ergodic fractional Ornstein-Uhlenbeck process with periodic mean
18:00 - 18:20	**Aissa SGHIR:** A Clark-Ocone formula for the local time of the Brownian motion

Saturday 26 November 2022

	Talk Session
9:00 - 9:20	**Soufiane MOUCHTABIH** : Penalization for a degenerate semilinear PDE with a nonlinear Neumann boundary condition.
9:20 - 9:40	**El Mehdi FARAH** : Dynamics of SIQR epidemic model with general incidence rate
9:40 - 10:00	**Hajar AHALLI** : A law of the iterated logarithm for some additive functionals of some self-similar processes related to fractional Brownian motion Via the strong approximation.
10:00 - 10:20	**Manal JAKANI** : Approximation of reflected SDEs in time-dependent domains and applications to Generalized BSDEs and PDEs with nonlinear boundary conditions in time-dependent domains
10:20 - 10:50	**Coffee Break**
10:50 - 12:00	**Closing**