UAEU College of Science
Department of Mathematical Sciences

جامعة الإمارات العربية المتحدة
United Arab Emirates University

UAEU College of Business and Economics
Department of Economics and Finance

Stochastic Computational Finance - SCF2019

February 20-21, 2019

UAEU, Al Ain, UAE

This workshop focuses on mathematical problems related to financial issues and practical applications to finance and economics. The aim is to bring together scholars from academia and industry, as well as graduate students from mathematics, economics and finance. Participants will have the opportunity to present their research findings and discuss recent developments in topics covering–but not limited to- stochastic processes, jump diffusions, stochastic volatility models, pricing and hedging financial derivatives, price sensitivities computations, calibration, machine learning, Risk, portfolio management, commodities, financial markets integration, financial crisis and contagion effects.

Keynote Speakers:

- **Nicolas Privault (Nanyang Techn Univ., Singapore)**
- **Josep Vives (University of Barcelona, Spain)**
- **Youssef Ouknine (University of Cadi Ayyad, Morocco)**
- **Thanasis Stengos (University of Guelph, Canada)**
- **Nikolas Topaloglou (Athens Univ. of Econ & Bus, Greece)**
- **Mhamed Eddahbi (King Saud University, Saudi Arabia)**

Publication opportunity in international journals Scopus indexed for selected papers.

Registration & Deadlines:

- Registration Fees: Free
- Submission deadline: Dec. 20, 2018
- Registration deadline: Jan. 31, 2019

SCF 2019 UAEU
Stochastic Computational Finance

Organizing Committee

Department of Mathematical Sciences
Youssef El-Khatib (Chair)
Mohamed Hajji
Zororo Makumbe

Department of Economics and Finance
Abdulnasser Hatemi
Marina Selini Katsaiti

Scientific Committee
Nicolas Privault (Singapore)
Josep Vives (Spain)
Youssef Ouknine (Morocco)
Thanasis Stengos (Canada)
Nikolas Topaloglou (Greece)
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