Curriculum Vitae

by M'hamed ED-DAHBI

1 Personal information

First name: M'HAMED

Last name: ED-DAHBI

Born in Ouaklim (Tinghir, Morocco), March 13, 1967

Nationality: Moroccan

Marital status: Married

Actual position: Full Professor at King Saud University, College of Sciences, Mathematics Department, Riyadh, Kingdom of Saudi Arabia.

E-mail: meddahbi@ksu.edu.sa, Web page: http://fac.ksu.edu.sa/meddahbi

2 Education

2.1 University degrees

1. 1994–1998: PhD (Large Deviations for Diffusion and for Solutions to Stochastic Partial Differential Equations) *under the supervision of Professor Youssef Ouknine* at Cadi Ayyad University, Faculty of Sciences Semlalia Marrakech, Morocco, April 27, 1998.
2. 1992–1994: Master (Diploma of Higher Education) (DES) (Functions of Semimartingales and Dirichlet Processes) *under the supervision of Professor Youssef Ouknine* at Cadi Ayyad University, Faculty of Sciences Semlalia Marrakech, Morocco, May 27, 1994.
3. 1991–1992: D.E.A. (Bachelor) of Mathematics (Differential equations and Stochastic Differential Equations). Subject of the thesis: (Principal values of the Brownian motion). Cadi Ayyad University Faculty of Sciences Semlalia, Marrakech, Morocco, June 1992.

3 Professional Experience

3.1 Employment History

1. Present position: **Full Professor**, King Saud University, Riyadh, Saudi Arabia.
2. 2002 – 2016: **Full Professor**, Cadi Ayyad University, Marrakech, Morocco.
3. 1998 – 2002: **Associate Professor** at the Department of Mathematics and Computer Sciences, Faculty of Sciences and Techniques, Cadi Ayyad University, Marrakech, Morocco.

4. 1995 – 1998: **Assistant professor** at the Department of Mathematics and Computer Sciences, Faculty of Sciences and Techniques, Cadi Ayyad University, Marrakech, Morocco.

5. 1994 – 1995: **Assistant** at the Department of Mathematics and Computer Sciences, Faculty of Sciences and Techniques, Cadi Ayyad University, Marrakech, Morocco.

6. 1992 – 1993: Teaching appointment at the Department of Mathematics and Computer Sciences, Faculty of Sciences and Techniques, Cadi Ayyad University, Marrakech, Morocco.

4 Teaching experience

Recently my teaching duties focus mainly on the following topics

4.1 Academic year 2017–2018 (Actuarial and Financial Mathematics Bachelor program)

1. **Actu 468:** Quantitative Methods in Finance (First term 2017–2018) (KSU)
2. **Math 380**: Stochastic Processes (First term 2017–2018) (KSU)
3. **CSC 202:** Preparation for P SOA Exam (First term 2017–2018) (KSU)

4.2 Academic year 2016–2017 (Actuarial and Financial Mathematics Bachelor program)

1. **Actu 468:** Quantitative Methods in Finance (Second term 2016–2017) (KSU)
2. **Math 380**: Stochastic Processes (Second term 2016–2017) (KSU)
3. **Actu 468:** Quantitative Methods in Finance (First term 2016–2017) (KSU)
4. **Math 380**: Stochastic Processes (First term 2016–2017) (KSU)
5. **Actu 461:** Financial Mathematics (2) (Second term 2015–2016) (KSU)

4.3 Academic year 2015–2016 (Actuarial and Financial Engineering program & Master program)

1. Discrete time models in finance (First term 2015–2016) (UCA)
2. Continuous time models in finance (First term 2015–2016) (UCA)
3. Financial Mathematics (Master level I & II) (First and second terms 2015–2016) (UCA)

4.4 Academic year 2014–2015 (Actuarial and Financial Engineering program & Master program)

1. Quantitative Methods in Finance (Second term 2014–2015) (UCA)
2. Discrete time models in finance (First term 2014–2015) (UCA)
3. Continuous time models in finance (First term 2014–2015) (UCA)
4. Financial Mathematics (Master level I & II) (First and second terms 2014–2015) (UCA)

4.5 Academic year 2013–2014 (Actuarial and Financial Engineering program)

1. Quantitative Methods in Finance (Second term 2013–2014) (UCA)
2. Discrete time models in finance (First term 2013–2014) (UCA)
3. Continuous time models in finance (First term 2013–2014) (UCA)

4.6 Academic year 2012–2013 (Actuarial and Financial Engineering program)

1. Quantitative Methods in Finance (Second term 2012–2013) (UCA)
2. Discrete time models in finance (First term 2012–2013) (UCA)
3. Continuous time models in finance (First term 2012–2013) (UCA)

4.7 Academic year 2011–2012 (Actuarial and Financial Engineering program & Master program)

1. Quantitative Methods in Finance (Second term 2011–2012) (UCA)
2. Discrete time models in finance (First term 2011–2012) (UCA)
3. Continuous time models in finance (First term 2011–2012) (UCA)
4. Financial Mathematics (Master level I & II) (First and second terms 2011–2012) (UCA)

4.8 Academic year 2010–2011 (Actuarial and Financial Engineering program & Master program)

1. Quantitative Methods in Finance (Second term 2010–2011) (UCA)
2. Discrete time models in finance (First term 2010–2011) (UCA)
3. Continuous time models in finance (First term 2010–2011) (UCA)
4. Financial Mathematics (Master level I & II) (First and second terms 2010–2011) (UCA)

4.9 Academic year 2009–2010 (Under graduate program)

1. Probability and Statistics (Second term 2009–2010) (UCA)
2. Quantitative Methods in Finance (Second term 2009–2010) (UCA)
3. Calculus II (Analysis II: First term 2009–2010) (UCA)

4.10 Academic year 2008–2009 (Under graduate program)

1. Probability and Statistics (Second term 2008–2009) (UCA)
2. Differential equations (Second term 2008–2009) (UCA)
3. Calculus II (Analysis II: First term 2008–2009) (UCA)
4. Linear Algebra (First term 2008–2009) (UCA)

4.11 Academic year 2007–2008 (Under graduate program)

1. Probability and Statistics (Second term 2007–2008) (UCA)
2. Differential equations (Second term 2007–2008) (UCA)
3. Calculus II (Analysis II: First term 2007–2008) (UCA)
4. Linear Algebra (First term 2007–2008) (UCA)

5 Research Interests and Grants

5.1 Research Interests

Stochastic analysis including

Mathematical Finance

Backward Stochastic Differential Equations

Stochastic Partial Differential Equations

Large Deviations, Limit theorems and Applications

5.2 Supervised thesis

1. Supervisor of Mr. Sidi Mohamed Lalaoui Ben Cherif, Cadi Ayyad University, Marrakech (thesis defended on June 4, **2016**) under the subject: Pricing financial instruments and sensitivity analysis in the time-inhomogeneous models.
2. Supervisor of Mr. Lahcen Boulanba, Cadi Ayyad University, Marrakech (thesis defended on July 14, **2010**) under the subject: On the fractional stochastic partial differential equations.
3. Supervisor of Mr. Yassine El Qalli, Cadi Ayyad University, Marrakech (thesis defended on November 10, **2009**) under the subject: Interest rates and forward contracts implied by risk neutral and real world pricing-Bayesian estimation.
4. Supervisor of Mr. Mohamed Ait Ouahra, Cadi Ayyad University, Marrakech (thesis defended on July 7, **2003**) under the subject: Limits theorems and large deviations for some stochastic processes: Théorèmes limites et grandes déviations pour certains processus stochastiques.

5.3 Research Grants (6)

1. Member of the DAAD project: (Hochschuldialog mit der islamischen Welt) 2014
2. Member of the DAAD project: (Hochschuldialog mit der islamischen Welt) 2013
3. Morocco-Tunisian research program (AI project N12 MT17) 2012-2014
4. Member of the Marie Curie Initial Training Network (ITN) (2008-2012) Call: FP7-PEOPLE-2007-1-1-ITN, no. 213841-2 Deterministic and Stochastic Controlled Systems and Applications for the MARRAKESH TEAM http://www.math.uaic.ro/~ITN_Marie_Curie/members.php
5. Member of the project Mathematics and their applications (Stochastic Finance) the Hassan II academy of Sciences and technologies (2008-2012) (http://www.academie.hassan2.sciences.ma/)

6. Member of many project with France (PHC volubilis) CNR-CNRS MA/10/224, MA/01/02, MA/06/142.
(http://www.campusfrance.org/fr/volubilis)

6 Consulting Experience

6.1 Administrative duties

1. January **2015** - June **2016 Director** of the laboratory Stochastic Methods Applied to Finance and Actuarial Sciences. (http://www.fstg-marrakech.ac.ma/Lamsafa/LaMSAFA.html)

2. **Elected** member of the International Statistical Institute (**ISI**) **2013** (http://www.isi-web.org)

3. January **2011** - December **2014 Director** of the laboratory Stochastic Methods Applied to Finance and Actuarial Sciences. (http://www.fstg-marrakech.ac.ma/Lamsafa/LaMSAFA.html)

4. December **2012** - to June **2014** Participation to the development of the curricula modules of the master program on Modeling Stochastic Phenomenon: Probability and Statistics (Faculty of Sciences Semlalia, Cadi Ayyad University)

5. April **2012** - to June **2013** Participation to the development of the **new** curricula modules in Mathematical Finance and Actuarial Sciences, (Faculty of Sciences and Techniques, Cadi Ayyad University)

6. April **2006** - to June **2008** Participation to the development of curricula modules in Mathematical Finance and Actuarial Sciences, (Faculty of Sciences and Techniques, Cadi Ayyad University).

7. April **2008** - to September **2013 Coordinator** of the program: Mathematical Finance and Actuarial Sciences (http://www.fstg-marrakech.ac.ma/IAFCS/).

6.2 Participation to Habilitation or PhD thesis committees (31)

31. Member of the Thesis Committee of Madame Soumia Dani, Tahar Moulay University, Saida, Algeria (thesis defended on November 13, **2016**) under the subject: Conditional full support and Modeling of financial markets in continuous time.

30. President of the Thesis Committee of Mr. Aazizi Soufiane, Cadi Ayyad University, Marrakech (thesis defended on June 24, **2016**) under the subject: Sur les EDS rétrogrades les les théorèmes limites via le calcul de Malliavin.

29. Member of the Thesis Committee of Mr. Sidi Mohamed Lalaoui Ben Cherif, Cadi Ayyad University, Marrakech (thesis defended on June 4, **2016**) under the subject: Pricing financial instruments and sensitivity analysis in the time-inhomogeneous models.

28. Member of the Thesis Committee of Mr. Tarik El Mellali: Contributions aux équations aux dérivées partielles stochastiques: Convergence en loi et grandes déviations , Université Cadi Ayyad, Faculté des Sciences Semlalia, Marrakech (thesis defended on October 29, **2015**)

27. Member of the Thesis Committee (Thèse d'Etat) of Mr. Mohsine Benabdallah: Sur l'unicité trajectorielles des solutions des équations différentielles stochastiques avec sauts (On the pathwise uniqueness of solutions of stochastic differential equations with jump), University Moulay Ismail Meknès (thesis defended on September 8, **2014**)

26. Member of the Thesis Committee of Mr. Aissa Sghir: Limit theorems and stability in law of some additives functionals of a class of self similar processes, University Mohamed first, Faculty of Sciences, Oujda (thesis defended on April 23, **2014**)

25. Member of the Thesis Committee of Mr. Antoine Hakassou: Processus infiniment divisible par rapport au temps et équations différentielles stochastiques à croissance logarithmique. Université Cadi Ayyad, Faculté des Sciences Semlalia Marrakech (thesis defended on July 8, **2013**)

24. Member of the Thesis Committee of Mr. Ibrahima FAYE: Contributions aux équations différentielles stochastiques rétrogrades et aux équations différentielles doublement stochastiques rétrogrades dirigées par un processus de Lévy, Université Gaston Berger Saint-Louis, Sénégal, (thesis defended on June 21, **2013**)

23. Member of the Thesis Committee of Mr. Abdelaziz Bouchen: Domaines numériques et équations différentielles stochastiques multivoques, (N° /2013, thesis defended on June 17, **2013**)

22. President of the Thesis Committee of Madame Siham Bouhadou: Some contributions to the study of local times, stochastic differential equations and gamma processes (N° 05/2013, thesis defended on June 10, **2013**)

21. Member of the Habilitation Thesis Committee of Mr. Mohamed Ait Ouahra: Occupation time problems of some stochastic processes. [Problème du temps d'occupation de certains processus stochastiques], University Mohamed first, Faculty of Sciences, Oujda (thesis defended on Mars 30, **2013**)

20. Member of the Habilitation Thesis Committee of Mr. Mohammed Hassani: Contribution à l'étude des équations différentielles stochastiques rétrogrades avec ou sans réflexion, Université Cadi Ayyad, Faculté des Sciences Semlalia Marrakech (N° 048/2012, thesis defended on September 14, **2012**)

19. Member of the Habilitation Thesis Committee of Mr. Farid Chighoub: On Contrôle Optimal des Equations Différentielles Stochastiques, Université de Biskra, Laboratoire de Mathématiques Appliquées, (N° 05/2012, thesis defended on January 30, **2012**)

18. Member of the Thesis Committee of Mr. Khalid Tahri: Représentation et Convergence des Martingales Multivoques et Applications, Université Sid Mohamed Ben Abdellah, Faculté des Sciences et Techniques, Fès-Saiss, Fès (N° , thesis defended on November 30, **2011**)

17. Member of the Thesis Committee **(supervisor)** of Mr. Lahcen Boulanba: On the fractional stochastic partial differential equations, Université Cadi Ayyad, Marrakech (N° 301/2010, thesis defended on July 14, **2010**)

16. Member of the Thesis Committee of Mr. Salah Hajji: Contribution to the study of Stochastic functional differential equations and stochastic partial differential equations, Université Cadi Ayyad, Marrakech (N° thesis defended on April 6, **2010**)

15. Member of the Thesis Committee **(supervisor)** of Mr. Yassine El Qalli: Interest rates and forward contracts implied by risk neutral and real world pricing-Bayesian estimation, Université Cadi Ayyad, Marrakech (N° 276/2009, thesis defended on November 10, **2009**)

14. Member of the Thesis Committee of Mr. Rachid Belfadli, Some contributions to the study of Stochastic differential equations, symmetric stable processes and bifractional Brownian motion Université Cadi Ayyad, Marrakech (N° 268/2009, thesis defended on June 24, **2009**)

13. Member of the Thesis Committee of Mr. Khalifa Essebay: Contributions to the study of Lévy processes and fractional processes via the Malliavin calculus and applications to statistics, Université Cadi Ayyad, Marrakech (N° 258/2009, thesis defended on April 25, **2009**)

12. Member of the Habilitation Thesis Committee of Mr. El Hassan Es-saky: Backward stochastic diffrential equations and their Applications, Université Cadi Ayyad, Marrakech (N° thesis defended on April 11, **2009**)

11. Member of the Thesis Committee of Mr. Mohamed El Otmani: Approximation et simulation Monte Carlo des équations différentielles stochastiques rétrogrades et application à la finance, Université Cadi Ayyad, Marrakech (N° 203/2007, thesis defended on October 18, **2007**)

10. Member of the Thesis Committee of Mr. of Madame Khadija Akdim: Equations différentielles stochastiques rétrogrades, inégalités variationnelles et leurs applications en finance et contrôle stochastique, Université Cadi Ayyad, Marrakech (N° 181/2007, thesis defended on April 20, **2007**)

9. Member of the Thesis Committee of Mr. Mohamed Ait Ouahra: Théorèmes limites et grandes déviations pour certains processus stochastiques, Université Cadi Ayyad, Marrakech (N° 97/2003, thesis defended on July 7, **2003**)

8. Member of the Thesis Committee of Mr. El Hassan Lakhel: Approximation du mouvement Brownien fractionnaire et régularité des trajectoires du processus intégral de Skorohod dans les espaces de Besov, Université Cadi Ayyad, Marrakech (N° 72/2002, thesis defended on July 11, **2002**)

7. Member of the Thesis Committee of Mr. El Hassan Es-saky: Backward stochastic differential equations and their applications to the homogenization of partial differential equations, Université Cadi Ayyad, Marrakech (N° 71/2002, thesis defended on July 11, **2002**)

6. Member of the Thesis Committee of Mr. Abdelghani Ben-Tahar: Contribution à l'étude de la stabilité et l'approximation brownienne des réseaux de files d'attente, Université Hassan II Ain Choq, Casablanca (thesis defended **2001**)

5. Member of the Thesis Committee of Mr. A. Yaacoubi 2001, Université Hassan II Ain Choq, Casablanca (thesis defended **2001**)

4. Member of the Thesis Committee of Mr. Mohammed Hassani: Contribution à l'étude des équations différentielles stochastiques rétrogrades, Université Cadi Ayyad, Marrakech, (N° 42/2001, thesis defended on April 20, **2001**)

3. Member of the Thesis Committee of Mr. Abdekarem Berkaoui: Approximation des solutions des EDS et régularité du processus intégrale de Skorohod dans les espaces de Besov-Orlicz, Université Cadi Ayyad, Marrakech. (N° 9/1999, thesis defended October 16, **1999**)

2. Member of the Thesis Committee (thèse de troisième cycle) of Mr. Abdekarem Berkaoui: Approximation des solutions des équations différentielles stochastiques dans les espaces de Besov-Orlicz, Université Cadi Ayyad, Marrakech. (N° 551/1997, thesis defended on December 18, **1997**)

1. Member of the Thesis Committee (thèse de troisième cycle) of Mr. Abdelihah Sbi: Approche des équations stochastiques non anticipatives par les distributions et equations différentielles stochastiques dans un espace nucléaire, Université Cadi Ayyad, Marrakech, (N° 507/1997, thesis defended on October 3, **1997**)

6.3 Reporter of PhD thesis or Habilitation (18)

18. Reporter of the PhD thesis of Madame Soumia Dani: Conditional full support and Modeling of financial markets in continuous time, Tahar Moulay University, Saida, Algeria (thesis defended on November 13, **2016**)

17. Reporter of the PhD thesis of Mr. Mahamat Mahamat Zene: Contributions à l'étude d'équations intégro–différentielles stochastiques à retard infini et fini, Université Gaston Berger Saint-Louis, Sénégal. June 2016

16. Reporter of the PhD thesis of Mr. Sadibou Aidara: Contributions à l'étude des équations différentielles stochastiques rétrogrades fractionnaires généralisées et des équations différentielles doublement stochastiques rétrogrades anticipées, Université Gaston Berger Saint-Louis, Sénégal. June 2016

15. Reporter of the PhD thesis of Mr. Tarik El Mellali: Contributions aux équations aux dérivées partielles stochastiques: Convergence en loi et grandes déviations, University Cadi Ayyad, Faculty of Sciences Semlalia, Marrakech (thesis defended on October 29, **2015**)

14. Reporter of the PhD thesis of Mr. Aissa Sghir: Limit theorems and stability in law of some additives functionals of a class of self similar processes, University Mohamed first, Faculty of Sciences, Oujda (thesis defended on April 23, **2014**)

13. Reporter of the PhD thesis of Mr. Antoine Hakassou: Processus infiniment divisible par rapport au temps et équations différentielles stochastiques à croissance logarithmique, Université Cadi Ayyad, Faculté des Sciences Semlalia Marrakech (thesis defended on July 8, **2013**)

12. Reporter of the PhD thesis of Mr. Ibrahima Faye: Contributions aux équations différentielles stochastiques rétrogrades et aux équations différentielles doublement stochastiques rétrogrades dirigées par un processus de Lévy, Université Gaston Berger Saint-Louis, Sénégal (thesis defended on June 21, **2013**)

11. Reporter of the Habilitation thesis of Mr. Mohammed Hassani: Contribution à l'étude des équations différentielles stochastiques rétrogrades avec ou sans réflexion, Université Cadi Ayyad, Faculté des Sciences Semlalia Marrakech (Thèse soutenue le 14 Septembre **2012**)

10. Reporter of the thesis (Doctorat National) of Mr. Khalid Tahri: Représentation et Convergences des Martingales Multivoques et Applications, Université Mohamed Ben Abdellah, Fès (thèse soutenue 30 Novembre **2011**)

9. Reporter of the thesis (Doctorat National) of Mr. Salah Hajji: Contribution to the study of Stochastic functional differential equations and stochastic partial differential equations, Université Cadi Ayyad, Marrakech (thèse soutenue 6 Avril **2010**)

8. Reporter of the thesis (Doctorat National) of Mr. Jean Marc Owo: Equations différentielles stochastiques rétrogrades et applications, Université de Cocody, Abidjan Côte d'Ivoire, rapportée le 8 Juillet 2009 (Thèse soutenue le 14 Janvier **2010**)

7. Reporter of the thesis (Doctorat National) of Mr. Rachid Belfadli, Some contributions to the study of Stochastic differential equations, symmetric stable processes and bifractional Brownian motion Université Cadi Ayyad, Marrakech (thèse soutenue 24 Juin **2009**).

6. Reporter of the thesis (Doctorat National) of Mr. Mohamed El Otmani: Approximation et simulation Monte Carlo des Equations différentielles stochastiques rétrogrades et application à la finance, Université Cadi Ayyad, Marrakech (thèse soutenue 18 Octobre **2007**).

5. Reporter of the thesis (Doctorat National) of Madame Khadija Akdim: Equations différentielles stochastiques rétrogrades, inégalités variationnelles et leurs applications en finance et contrôle stochastique, Université Cadi Ayyad, Marrakech (thèse soutenue 20 avril **2007**).

4. Reporter of the thesis (Doctorat National) of Mr. El Hassan Lakhel: Approximation du mouvement Brownien fractionnaire et régularité des trajectoires du processus intégral de Skorohod dans les espaces de Besov, Université Cadi Ayyad, Marrakech (thèse soutenue 11 juillet **2002**).

3. Reporter of the thesis (Doctorat National) of Mr. Abdelghani Ben-Tahar: Contribution à l'étude de la stabilité et l'approximation brownienne des réseaux de files d'attente, Université Hassan II Ain Choq, Casablanca (thèse soutenue **2001**).

2. Reporter of the thesis (Doctorat d'Etat) of Mr. Abdelkhalek Elarni: Intégration stochastique multivoque et inclusions différentielles stochastiques ordinaires et rétrogrades, Université Cadi Ayyad, Marrakech (thèse soutenue **2001**)

1. Reporter of the thesis (Doctorat National) of Mr. Abdekarem Berkaoui: Approximation des solutions des EDS et régularité du processus intégrale de Skorohod dans les espaces de Besov-Orlicz, Université Cadi Ayyad, Marrakech (thesis defended on **1999**)

6.4 Member of recruitment committee (8)

8. Member of recruitment committee of assistant professor in **Actuarial Sciences** (session June 12, 2011) at INSEA, Rabat.

7. Member of recruitment committee of assistant professor in **Applied Mathematics** (session December 30, 2010) at the Faculty of Sciences and Techniques, Errachidia.

6. Member of recruitment committee of assistant professor in **Numerical Analysis and Optimization** (Session 21 November 21, 2010) at the National School of applied Sciences, Marrakech.

5. Member of recruitment committee of assistant professor in **Mathematics** (session October 21, 2010) at the Faculty of Sciences, Agadir.

4. Member of recruitment committee of assistant professor in **Numerical Analysis and Probability and Statistics** (session October 21, 2010) at the Faculty of Sciences and Techniques, Errachidia.

3. Member of recruitment committee of assistant professor in **Statistics and Actuariel Sciences** (session March 20, 2009) at the Faculty of Sciences and Techniques, Marrakech.

2. Member of recruitment committee of assistant professor in **Econometrics and Finance** (session March 20, 2009) at the Faculty of Sciences and Techniques, Marrakech.

1. Member of recruitment committee of assistant professor in **Statistics** (session March 20, 2009) at the Faculty of Sciences and Techniques, Errachidia.

7 Research visits and invitations (34)

34. **Research visit**: 25 days at IMUB July 4-28, **2016**, University of Barcelona, Barcelona Spain.

33. **Research visit**: 3 days at KFUPM April 27-30, **2016**, Saudi Arabia. Talk delivered: Pricing financial instruments bridges insurance to PDE.

32. **Research visit**: One week at the laboratory of Statistic and Stochastic processes (LSPS) Sidi Bel Abbès University, Avril 17-23, **2015** Sidi Bel Abbès, Algeria.

31. **Teaching visit**: Ten days at the University of Sciences, Technologies and Medicine, Nouakchott, Mauritania, February 8 to 19, **2015**. During this period I gave a course (36 hours) on Stochastic calculus and Applications

30. **Research visit**: Ten days at the Department of Mathematical Stochastics, University of Freiburg, Germany, July 7-17, **2014** (DAAD Program Hochschuldialog mit der islamischen Welt)

29. **Teaching visit**: Two weeks at the University of Sciences, Technologies and Medicine, Nouakchott, Mauritania, December 20 to 31, **2014**. During this period I gave a course (36 hours) on Stochastic calculus and Applications.

28. **Research visit**: One week at the laboratory of Stochastic Models, Statistics and Applications (LMSSA) Tahar Moulay Saida University, February 21-28, **2014** in Saida, Algeria.

27. **Research visit**: Ten days the Department of Mathematical Stochastics, University of Freiburg, August 24-September 2, **2013** in Freiburg, Germany. DAAD project: (Hochschuldialog mit der islamischen Welt) 2013

26. **Teaching visit**: Two weeks at the University of Sciences, Technologies and Medicine, Nouakchott, Mauritania, June 22 to July 5, **2013**. During this period I gave a course (36 hours) on Stochastic calculus and Applications.

25. **Research visit**: Four days at Gaston Berger University Saint Louis Senegal, June 19-22, **2013** (Participation to a thesis committee).

24. **Teaching visit**: Two weeks at the University of Sciences, Technologies and Medicine January 25 to February 8, **2013**. During this period I gave a course on Stochastic calculus and Applications

23. **Researcher visit**: Two weeks at Alexandre Ioan Cuza University, Iasi, Romania from June 25 to July7, **2012**, the framework of the ITN Marie Curie Action.

22. **Researcher visit**: Ten days in the Laboratory of Applied Mathematics, at Mohamed Kheider University, Biskra Algeria. From January 27 to February 5, **2012**. During this period I gave a short course on Mathematical Finance: motivations and modeling.

21. **Researcher visit**: Ten days in the Laboratory PhyMat at the université du Sud Toulon-Var, La Garde, France, October, 19-28 **2011**, Volubilis program CNR-CNRS (l'action intégré MA/10/224).

20. **Researcher visit**: to Friedrich-Schiller-University Institute of Stochastics, Jena, Germany (from March 21 to April 1, **2011** the framework of the ITN Marie Curie Action.

19. **Researcher visit**: Ten days in the Laboratory PhyMat at the université du Sud Toulon-Var, La Garde, France, December 19-28 **2010**, Volubilis program CNR-CNRS (l'action intégré MA/10/224).

18. **Researcher visit**: Two weeks at the Department of Statistics and Operational research at Cadiz University, Spain. **AVERROES grant** from January 24 to February 07, **2010**.

17. **Researcher visit**: Two weeks at the Department of Statistics and Operational research at Cadiz University, Spain. **AVERROES grant** from June 26 to July 10, **2009**.

16. **Researcher visit**: to Friedrich-Schiller-University Institute of Stochastics, Jena, Germany, March 2-13, **2009** the framework of the ITN Marie Curie Actions.

15. **Teaching visit**: Two weeks at the Department of Mathematics at the University of Sciences and Techniques of Masuku. Gabon, from May 20 to June 04, **2009**.

14. **Researcher visit**: Two months at the Department of Mathematics, Faculty of Sciences of the Universitat Autonoma de Barcelona, Spain. **IMAGEEN grant** from June 2 to July 31, **2008**.

13. **Invited Professor**: One month at the Institut de Mathématiques et de Modélisation de Montpelier (I3M), University Montpelier 2, France, from October 01 to November 01, **2006**.

12. **Researcher visit**: Ten days from September 09-18, **2006** at the laboratory of PhyMat at the University of South Toulon-Var, Toulon, France, CNR-CNRS Program (l'action intégré MA/142/06).

11. **Researcher visit**: One month from February 09 to March 09, **2004** at the laboratory of PhyMat at the University of Toulon-Var, Toulon, France, CNR-CNRS Program (l'action intégré MA/01/02).

10. **Researcher visit**: Eighteen months Postdoctoral position at the Centre de Recerca Matemàtica, Universitat Autònoma de Barcelona, Institut d'Estudis Catalans, Barcelona, Spain, from March 01, **2002** to August 31, **2003**.

9. **Researcher visit**: Eleven months Postdoctoral position at the Centre de Recerca Matemàtica, Universitat Autònoma de Barcelona, Institut d'Estudis Catalans, Barcelona, Spain, from February 03 to December 31, **2000**

8. **Researcher visit**: One month from July 01-31, **2001** at the laboratory of PhyMat at the University of Toulon-Var, Toulon, France, CNR-CNRS Program (l'action intégré MA/01/02.)

7. **Researcher visit**: Five months Postdoctoral position at the Department of Mathematics, Division of Statistics, Royal Institute of Technology KTH, Stockholm Sweden, from September 01, **1998** to January 31, **1999**.

6. **Research grant**: Awards with the TWAS research grant Ref. 98-199 RG/MATHS/AF/AC

5. **Researcher visit**: One month from December 18, **1997** to January 17, **1998** at Laboratoire de Probabilités et Statistiques at the University of Cocody Abidjan, Ivory Coast. AUPELF-UREF Program.

4. **Researcher visit**: One week from June 02-07, **1997** at the Departament d'Estadistica, Facultat de Matemàtiques, Universitat de Barcelona, Spain.

3. **Researcher visit**: One month from May 02-30, **1997** at Laboratoire de Statistique et Processus Stochastiques at the University of Maine Le Mans, France.

2. **Researcher visit**: Two weeks from June 26 to July 10, **1995** at the IRMAR, Laboratoire de Statistiques et Processus Stochastiques at the University of Rennes I, France.

1. **Researcher visit**: One month from June 06 to July 06, **1994** at the IRMAR, Laboratoire de Statistiques et Processus Stochastiques at the University of Rennes I, France.

8 Publications

8.1 Refereed Journal Publications (34)

34. M. Eddahbi (2017) Quadratic BSDE with $\mathbb{L}^2$–terminal data: Krylov's estimate, Itô–Krylov's formula and existence results. The Annals of Probability **45** (4): 2377-2397 (with K. Bahlali and Y. Ouknine).

33. M. Eddahbi (2017) L^p ($p \geq 2$)-solutions of generalized BSDEs with jumps and monotone generator in a general filtration. Modern Stochastics: Theory and Applications **4** (1) 25-63 (with I. Fakhouri and Y. Ouknine).

32. M. Eddahbi (2016) Computation of Greeks in LIBOR models driven by time–inhomogeneous Lévy processes. Applied Mathematical Finance Volume **23**, 2016 - Issue 3. Pages 236-260 (with E. Eberlein and S.M. Lalaoui Ben Cherif)

31. M. Eddahbi (2015) Computation of Greeks for jump diffusion models. International Journal of Theoretical and Applied Finance Vol. **18**, No. 6 (2015) 1550039 (30 pages). (with S.M. Lalaoui Ben Cherif and A. Nasroallah)

30. M. Eddahbi (2014) Long Memory in Electricity Prices Return and Volatility: Evidence from OMEL and OMIP markets. The Empirical Economics Letters, 13 (11): (November 2014) ISSN 1681 8997 (with El Qalli and Lotfi)

29. M. Eddahbi (2013) Solvability of some quadratic BSDEs without exponential moments, C. R. Acad. Sci. Paris, Ser. I 351 (5-6), 229-233 (with K. Bahlali and Y. Ouknine)

28. M. Eddahbi (2010) Real world pricing and affine representation for forward contracts. Wilmott Journal Volume 2 Issue 1, 35-59. (with El Qalli).

27. M. Eddahbi (2010) Real world pricing for forward contracts (2010). International Journal of Mathematics and Statistics, vol. 7, 73-80. (with El Qalli).

26. M. Eddahbi (2010) Fractional SPDEs driven by spatially correlated noise: existence of the solution and smoothness of its density. Osaka Jour. Math. 47 (1), 41-65 (with Boulanba and Mellouk).

25. M. Eddahbi (2008) Stability and genericity for s.p.d.e. driven by spatially correlated noise. Jour. Math Kyoto Univ. 48 (4), 699-724 (with K. Bahlali and M. Mellouk).

24. M. Eddahbi (2007) Renormalization of the local time for the d-dimensional fractional Brownian motion with N-parameters. Nagoya Math. Jour. 186 (2007), 173-191. (with R. Lacayo, J.L. Sole, C.A. Tudor and J. Vives).

23. M. Eddahbi (2005) A Stroock formula for a certain class of Lévy processes and applications to finance. J. Appl. Math. Stoc. Anal. 2005, no. 3, 211-235 (with J.L. Sole and J. Vives).

22. M. Eddahbi (2005) Regularity of the local time for the d-dimensional fractional Brownian motion with N-parameters. Stoc. Anal. Appl. 23 (2005), no. 2, 383-400. (with R. Lacayo, J.L. Sole, C.A. Tudor and J. Vives).

21. M. Eddahbi (2004) Quasi-linear parabolic SPDEs with continuous coefficients. Africain J. Math. 1 (1), 85-95. (with K. Bahlali and E. Essaky)

20. M. Eddahbi (2003) Large deviations and functional law for solutions hyperbolic SPDE. Rand. Oper. Stoc. Equations. 11 (4), 307-332. (with M. Ait Ouahra and E. Lakhel).
19. M. Eddahbi (2003) Chaotic expansion and smoothness of some functionals of the fractional Brownian motion. Jour. Math Kyoto Univ. 43 (2), 349-368. (with J. Vives).
18. M. Eddahbi (2003) BSDE associated with Lévy processes and application to PDIE. J. Appl. Math. Stochastic Anal. 16 (1), 1-17. (with K. Bahlali and E. Essaky).
17. M. Eddahbi (2002) A logarithmic Sobolev inequality for one-dimensional multivalued stochastic differential equations. Prob. Math. Stat. 22 (1), 13-18 (with B. Djehiche and Y. Ouknine).
16. M. Eddahbi (2002) Strassen's local law for diffusion processes under strong topologies. Acta Math. Vietnamica. 27 (2), 151-163. (with M. N'zi).
15. M. Eddahbi (2002) Limit theorems for BSDE with local time applications to non-linear PDE. Stoc. Stoc. Reports. 73, (1-2), 159-179 (with Y. Ouknine).
14. M. Eddahbi (2001) Théorèmes limites pour certaines fonctionnelles associées aux processus stables sur l'espace de Hölder. Pub. Mat. 45 (2), 371-386, (with M. Ait Ouahra).
13. M. Eddahbi (2001) Hedging options in market models modulated by fractional Brownian motion. Stoc. Anal. Appl. 19, (5), 753-770, (with B. Djehiche).
12. M. Eddahbi (2001) Multivalued SPDEs driven by additive space-time white noise and additive white noise. Rand. Oper. Stoc. Equations. 9 (2), 103-120, (with Y. Ouknine).
11. M. Eddahbi (2000) Freidlin-Wentzell type estimates for hyperbolic SPDEs in Besov-Orlicz spaces and applications. Stoc. Anal. Appl. 18 (5), 697-722, (with B. Boufoussi and M. N'zi).
10. M. Eddahbi (2000) Large deviation estimates and functional law for diffusions in modulus spaces. Rand. Oper. Stoc. Equations. 8 (4), 373-396.
9. M. Eddahbi (1999) Large deviations for a stochastic Volterra-type equation in the Besov-Orlicz space. Stoc. Proc. Appl. 81 (1), 39-72, (with B. Djehiche).
8. M. Eddahbi (1999) Grandes déviations des diffusions sur les espaces de Besov-Orlicz et applications. Stoc. Stoc. Reports. 65, 299-315, (with M. N'zi and Y. Ouknine).
7. M. Eddahbi (1998) EDPS paraboliques à coefficients non Lipschitziens avec réflexion. Ann. Math. Blaise Pascal. 5 (2), 7-19, (with Erraoui).
6. M. Eddahbi (1998) On Quasi-linear parabolic SPDEs with non-Lipschitz coefficients. Rand. Oper. Stoc. Equations. 6 (2), 101-122, (with Erraoui).
5. M. Eddahbi (1997) Sur la dérivée fractionnaire du temps local Brownien. Prob. Math. Statistics. 17 (2), 311-319, (with B. Boufoussi and A. Kamont).
4. M. Eddahbi (1997) Large deviations for solutions of hyperbolic SPDEs in the Hölder norm. Potential Analysis. 7, 517-537.
3. M. Eddahbi (1997) Grandes déviations des diffusions sur les espaces de Besov-Orlicz. Bulletin des Sciences Math. 121, 573-584, (with Y. Ouknine).
2. M. Eddahbi (1997) Applications des transformées de Radon à la décomposition de certains processus de Dirichlet. Afrika Matematica. 7 (3), 71-82.

1. M. Eddahbi (1996) A note on the functional law of the iterated logarithms for Lévy's area process. Applicationes Matematicae. 24 (2), 223-229, (with M. N'zi).

8.2 Refereed Conference Publications (3)

3. M. Eddahbi (2016) Option pricing and sensitivity analysis in the Lévy forward process model. *International Conference: Challenges in Derivatives Markets*, Muinich-Germany (Mar. 30 to Apr. 01, 2015). (Joint work with E. Eberlein and S. M. Lalaoui Ben Cherif). The Springer Proceeding volume of the conference.

2. M. Eddahbi (2016) Sensitivity analysis for time-inhomogeneous Lévy process: A Malliavin calculus approach and numerics. Springer proceeding of Probability and Statistics 158, 39-80. (with S. M. Lalaoui Ben Cherif)

1. M. Eddahbi (1996) Un théorème de régularité de la dérivée fractionnaire du temps local Brownien. Actes CIMASI'96, Tome I, 302-307, (with Boufoussi)

8.3 Conference Presentations (73)

73. Participant to the *International Joint Seminar on Science and Technology Marrakesh, 09-11 February 2016.* **FST, Marrakesh, February 11, 2016** with a contributed talk entitled: From actuarial sciences to mathematical finance: an example.

72. Invited speaker at the *International Conference on Applied Mathematics Safi* (http://cimas.uca.ma/), November, 10-12, **2015**, Safi, Morocco, with a contributed talk entitled: Malliavin calculus and Sensitivity analysis for time–inhomogeneous Lévy process.

71. Invited speaker at the 2^{th} annual seminar on *Applied Mathematics to Health Sciences, Engineering and Finance*, April 16-17, **2015**, UIC, Casablanca, Morocco, with a contributed talk entitled: Option pricing and sensitivity analysis in the Lévy forward process model.

70. Invited speaker at the 4Ècole Mathématique Africaine (EMA) sous le thème: *Outils Mathématiques pour la Finance et l'Actuariat* qui a eu lieu à Douala, Cameroun du 1 au 12 Décembre **2014**. Mini-course On Stochastic Calculus for Finance.

69. Participant to the International Conference on Quantitative Finance, Insurance and Risk-Management (http://icqfirm2014.uca.ma/en/index.html), October 9-10, **2014**, Marrakech, Morocco with a contributed talk entitled: On Quadratic BSDE and Applications

68. Participant to the 9th Euro-Maghrebian Workshop on Evolution Equations (http://euromaghrebianworkshop9.uca.ma/), September, 22-26, **2014**, Marrakech, Morocco with a contributed talk entitled: Probabilistic representation of solutions of some fractional PDE

67. Invited to the 7^{th} International Symposium on Backward Stochastic Differential Equations June 22-27, **2014**. Shandong University, Ji'Nan & Weihai, P.R.China. http://211.86.56.196/BSDE2014/particip The title of the talk is: Quadratic BSDEs with rough drivers and L^2-terminal condition and applications.

66. Invited and member of the scientific committee of the International Workshop on Stochastic calculus and its applications, Tahar Moulay Saida University, May 28, 29 and 30th, **2014** in Saida, Algeria with two plenary lectures entitled: Quadratic BSDEs with rough drivers and applications.

65. Participant to Days of Probability in Honor to Professor Brahim Boufoussi, April 29-30, **2014**, Marrakech, Morocco with a contributed talk entitled: Quadratic BSDEs with rough drivers.

64. Participant to the day of Probability and Statistics University Mohamed first, Oujda June, 23 **2014**, with a contributed talk entitled: On BSDEs of quadratic type.

63. Participant to CIMPA School and Conference on Lévy processes and self-similarity, Hammamet, November 4-9, **2013** with a contributed talk entitled: On time-inhomogeneous Lévy process, Malliavin calculus and its application in finance.

62. Participant to CIMPA School and Conference on Lévy processes and self-similarity, Nabeul, October 28-November 3, **2013**, with a contributed talk entitled: Probabilistic representation of solutions of some fractional PDE.

61. Participant to ATIM2013: The Algerian-Turkish International days on Mathematics 12-14 September **2013**, Fatih University, Istanbul, Turkey with a contributed talk entitled: Probabilistic interpretation of some partial differential equations.

60. Participant to The conference Ars Conjectandi A celebration of 300 years of Stochastics Freiburg and Basel, May, 21-24, **2013** with a contributed talk entitled: State of the Art of Stochastic Analysis in North Africa the cases of Morocco and Algeria.

59. Participant to The Second Workshop on the Application of Stochastic Models in Finance and in Risk Management (ASMoFiRM) FSJES, Rabat, December 20, **2012**, with a contributed talk entitled ≪Stochastic Models and Risk Management in Finance≫.

58. Participant to the Days for Young and Sciences December 1-5, Edition **2012** with a contributed talk entitled ≪Clean energy: Modeling, management and optimization≫.

57. Participant to The International workshop On Mathematic and Environment, EST, Essaouira, November 23-24, **2012**, with a contributed talk entitled ≪Probabilistic interpretation of Partial Differential Equations≫.

56. Participant to the Conference on risks, Rabat October 4-5, **2012.**

55. Participant to the USTM workshop on Entrepreneurship, Monastir, Tunisia, July 15-19, **2012**.

54. Participant to the ITN conference organized in IASI Romania July, 2-7, **2012**, with an invited talk entitled: ≪Regularity of the solution of SDE with measurable drift≫.

53. Participant to JIASTA2012: Journées Internationales de Statistique Théorie et Applications du 3 au 7 Juin **2012** with a contributed talk entitled ≪On the derivability of the solution of SDE with measurable drift≫

52. Invited Participant to Journée TEDx Jammaelfna: Marrakech la continuité (1ère édition) Marrakech, 29 Avril **2012** avec une conférence intitulée: Quelques Applications des Sciences Mathématiques: Une Motivation pour les Jeunes.

51. Invited Participant aux Journées sur Les Risques Naturels et Industriels (1ère édition) Rabat, CNRST, 25 et 26 Avril **2012** avec une communication intitulée: Mesure et gestion des risques en finance et en assurance

50. Participant to the ITN Workshop on Stochastic Analysis and Applications Ksar Kaissar El Kelaa Mgouna (from April 9 to 14 **2012)** with an invited talk entitled: ≪Itô-Krylov formula in Quadratic BSDEs≫

49. Participant to the ITN Spring School on Stochastic analysis in Finance, Roscoff, France (from March 6 to 15 **2012** with an invited talk entitled: ≪Krylov's inequality and Itô-Krylov formula in Quadratic BSDEs≫

48. Participant à la journée, sur l'Enseignement des Sciences, organisée par l'académie Hassan II des Sciences et Techniques le 10 Février **2012** à Rabat.

47. Participation à la Journée de Mathématiques à la mémoire du Professeur Seid Bahlali le 31 Janvier **2012** au Laboratoire de Mathématiques Appliquées, Université Mohamed Kheider, Biskra Algérie. Titre de la conférence: Inégalité de Krylov et Formule de Itô-Krylov dans les EDSRs quadratique.

46. Participant aux Journées de Probabilités et Statistique de Marrakech 15-17 Décembre **2011**, ENSA, Marrakech: Krylov's inequality and Itô-Krylov formula in Quadratic BSDEs

45. Participant aux Journées Jeunes et Sciences 2-6 Décembre **2011**: Azilal, Beni-Mellal et Marrakech: Quelques applications des mathématiques en finance et en assurance

44. Participant to Journées de Probabilités, April 27 and 28, **2011** Marrakech with an invited talk entitled: ≪Chaos expansion of some functionals of the fBm applications≫

43. Participant to the Spring School on Stochastic models in Finance and Insurance, Jena, Germany (from March 21 to 1 April **2011** with an invited talk entitled: ≪Chaos expansion of some functionals of the fBm and Lévy processes and applications≫

42. Participant to the Autumn School and Workshop on Stochastic Control Problems for FBSDEs and Applications from 1 to 18 December **2010**, Marrakech (School December 1-11) and Essaouira (workshop December 13-18), **2010** with a talk entitled: ≪On class of quadratic Backward stochastic differential equations and applications≫

41. Participant to the workshop On ≪New advances in backward SDEs for financial engineering applications≫ October 25-28, **2010**, with a talk entitled: Limit theorems for BSDE with local time applications to non-linear PDE.

40. Participant to the workshop On Stochastic Analysis and Applications to Finance from May 31 to June 4, **2010** in which I have given a mini-course: On Introduction financial derivatives and risk management.

39. Invited to la journée Actuariat-Finance, INSEA, Rabat, 15 Mai, **2010**.

38. Invited talk on Défit des Mathématiques dans le domaine de la finance au Centre des classes préparatoires (Lycée Agadir 24 Avril **2010**)

37. Participant to the Forum Didact Expo, Attaraji, Agadir 23-24 Avril **2010**.

36. Participant to the Workshop on "Stochastic control and finance" Roscoff, France (from 18 to 23, March **2010**), with a talk entitled: Fractional SPDEs driven by spatially correlated noise: existence of the solution and smoothness of its density. (joint work with L. Boulanba, M. Mellouk).

35. Participant and co-organizer des Journées Jeunes et Sciences au service du développement (Marrakech et Agadir) 8-12 décembre **2009**.

34. Participant to Journées de sensibilisation et d'information aux lycées (Zagora, Ouarzazate, Boumalene, et Tinghir) 13, 14 et 15 avril **2009**.

33. Participant to the Workshop on "Finance and Insurance" Jena, Germany (from 16 to 20, March **2009**).
32. Participant to the Spring School on "Finance and Insurance - Stochastic Analysis and Practical Methods - Jena, Germany (from 2 to 13, March **2009**).
31. Participant to the 1st Hispano-Moroccan Days on Applied Mathematics and Statistics Tetouan, Morocco, December 17-19, **2008**, with a contributed talk entitled: Real World Pricing for Forward Contracts.
30. Participant to the Barcelona Financial Engineering Summer School June 30 to July 8, **2008:** The practice of derivatives modelling.
29. Participant to the CRM Thematic day: New Perspectives on Malliavin Calculus. 25 Juin **2008**.
28. Participant to the International Workshop on Recent Advances in Transport from 7 to 8 May, Marrakech **2008**.
27. Participant à la journée scientifique sous le thème Mathématiques et application à la Finance à l'École Supérieure de Technologie d'Essaouira organise le 26 avril **2008** "Mesure martingale et EDP en finance".
26. Participant (invited) to the School Symposium EDGD07 Saida Algeria from 11 to 14 November 2007. Four lectures on "Introduction to stochastic differential equations and applications to finance and PDEs". **2007**
25. Participant aux Journées de Probabilités Université de Sud Toulon-Var, France du 9 au 14 Septembre **2007**.
24. Participant to the International conference on Stochastic Analysis and Probabilities 26-28 June, Marrakech, **1997**, with a contribution entitled: Grandes déviations de Freidlin-Wentzell des EDPS hyperboliques non linéaire sur les espaces modulaires.
23. Participant aux journées de statistiques de Beni Mellal 25-26 Mai 2007 avec une contribution intitulée: Introduction aux mathématiques financières. **2007.**
22. Participant to the IVth International Workshop on Stochastic Analysis and applications, Biskra, Algeria, December 16-18, 2006 with a contribution entitled: Fractional SPDEs driven by spatially correlated noise: existence, uniqueness and regularity of solutions. **2006.**
21. Participant to Mathematical takeoffs from Barcelona, CRM, UAB, Barcelona September 21 to 23, 2006 with a contribution entitled: Chaos expansion of the local time for the d-dimensional fBm with N-parameters and applications. **2006.**
20. Participant to Journées de Probabilités du CIRM Marseille, France du 18 au 22 Septembre 2006 with a contribution entitled: Equations aux dérivées partielles stochastiques fractales. **2006.**
19. Participant to the Marrakech World Conference on differential equations and applications, 15-20, June 2006 with a contribution entitled: Fractional Stochastic partial differential equations driven by spatially correlated noise. **2006.**
18. Participant aux Journées nationales: Analyse Statistique: Théorie et Modélisation Oujda du 2 au 3 Juin 2006 with a contribution entitled: Methods of replicating portfolio in financial markets. **2006.**

17. Participant to Journées de Probabilités du CIRM Marseille, France du 6 au 10 Septembre 2004 with a contribution entitled: Stability and generically for s.p.d.e. driven by spatially correlated noise. **2004.**

16. Participant at the 6th World congress of the Bernoulli Society held at the University of Barcelona from 26-31 July **2004**.

15. Participant aux Journées de Probabilités de la Rochelle, France du 9 au 13 Septembre 2002 with a contribution entitled: Chaotic expansion and smoothness of some functionals of the fractional Brownian motion. **2002.**

14. Participant at the Euro Summer School on Advanced Course on the Mathematical Finance: Further models. CRM, UAB, Barcelona July 1 to 6, **2002.**

13. Participant at the Euro Conference of Stochastic Inequalities and their Applications. CRM, UAB, Barcelona, June 17 to 21, **2002.**

12. Participant at the Summer School of on Stochastic and Finance at the University of Barcelona from 3-7 September **2001.**

11. Participant à l'école CIMPA sur Méthodes probabilistes pour les équations aux dérivées partielles, du 6-21 Avril 2000, Marrakech. with a contribution entitled: Développement en chaos de Wiener de certaines fonctionnelles additives du mouvement Brownien. **2000.**

10. Participant (invité) à l'école de Finance et Mathématiques du 6-10 Septembre 1999 (INSEA, Rabat). Au cours de cette école j'ai donné quatre conférences sur le calcul stochastique appliqué à la Finance. **1999.**

9. Participant à la Journée d'Analyse Stochastique de Méknès 28 Juin 1999 (Faculté des Sciences de Méknès). **1999.**

8. Participant to the Advanced course on Stochastic Analysis Barcelona du September 1-10, 1997, with a contribution entitled: Estimations de grandes déviations et lois fonctionnelles des diffusions sur les espaces modulaires. **1997.**

7. Participant to la conférence international sur les Mathématiques appliqués et les Sciences de l'ingénieur. 14-16 Novembre 1996, with a contribution entitled: Un Théorème de régularité de la dérivée fractionnaire du temps local Brownien. **1996.**

6. Participant to quatrième Congrès Panafricain des Mathématiques Ifrane. 18-26 Septembre 1995, with a contribution entitled: Large deviations for solutions of parabolic SPDEs in Hölder norm. **1995.**

5. Participant to l'École d'Eté de calcul des Probabilités de Saint-Flour du 10/07/95 au 26/07/95, with a contribution entitled: Grandes déviations des diffusions deux paramètres en norme Hölderienne. **1995.**

4. Participant to la deuxième conférence international sur les équations différentielles, Marrakech du 16-20 Juin 1995, with a contribution entitled: Quasi sure convergence of successive approximation for parabolic SPDEs. **1995.**

3. Participant to Journées d'Analyse non linéaire à la Faculté des Sciences et Techniques, Marrakech. 26-28 Avril 1995, with a contribution entitled: Grandes déviations des diffusions sur les espaces de Besov-Orlicz. **1995.**

2. Participant to l'École d'Eté de calcul des Probabilités de Saint-Flour du 07/07/94 au 23/07/94, with a contribution entitled: Applications des transformées de Radon la décomposition de certains processus de Dirichlet. **1994.**

1. Participant to Journées d'Analyse à la Faculté des Sciences et Techniques, Marrakech. 27-28 Avril 1994, with a contribution entitled: Sur les intégrales stochastiques. **1994.**

8.4 Book and Technical Reports (2)

2. M. Eddahbi (2009) (co-éditeur avec S. Hamadène et Y. Ouknine) Modèles aléatoires en finance mathématique. Published by Hermann, **77**, 2009 ISBN 10: 2705669701 / ISBN 13: 9782705669706.

1. M. Eddahbi (2016) (co-editor) Springer proceeding of Probability and Statistics **158**, Statistical Methods and Applications in Insurance and Finance (with E. Essaky and J. Vives).

9 Organization of scientific events (24)

24. Co-organizer of the Marrakesh International Conference on Probability and Statistics (MICPS-2016) (http://micps2016.uca.ma/) April 25-28, **2016**.

23. Co-organizer of the EMA2015: École Mathématique Africaine sous le thème: "Théorie générale des processus stochastiques et Introduction au calcul de Malliavin" (http://ema2015.uca.ma/) October 12-23, **2015**.

22. Co-organizer and member of the scientific committee of the International Conference on Quantitative Finance, Insurance and Risk-Management (http://icqfirm2014.uca.ma/en/index.html), October 9-10, **2014**, Marrakech, Morocco.

21. Co-organizer of Days of Probability in Honor to Professor Brahim Boufoussi, April 29-30, **2014**, Marrakech, Morocco.

20. Co-organizer of the Marrakesh International Conference on Probability and Statistics (MICPS-2013) December 17-20, **2013**. http://www.ensa.ac.ma/micps2013/.

19. Member of the Scientific committee of The Algerian-Turkish International days on Mathematics 12-14 September **2013**, Fatih University, Istanbul, Turkey.

18. Chairman on the organizing committee of the CIMPA school on Statistical Methods and applications in Insurance and Finance (http://cimpa2013.uca.ma/), Marrakesh (April 8-13) and El Kelaa Mgouna (April 15-20) **2013**.

17. Member of the organizing committee of the thirth congres of SM2A Marrakech Morocco, September 10-13, **2012** http://sm2a-2012.ucam.ac.ma/index.html.

16. Co-organizer and Chairman of the workshop on Stochastic Analysis and Applications from April 9 to 14, 2012 (Ksar Kaissar, El Kelaa Mgouna) in the frame work of the ITN Projet.

15. Co-organizer and Member of the Scientific committee of Days of Probabilities and Statistics Marrakech December 15-17, **2011.**

14. Co-organizer of days Days for Young and Sciences December 2-6 **2011**: Azilal, Beni-Mellal et Marrakech.

13. Chairman of the organizing committee of the Workshop on Stochastic Control Problems for FBSDEs and Applications from 13 to 17 December **2010** in Essaouira. Projet ITN.

12. Chairman of the organizing committee of the Autumn School on Stochastic Control Problems for FBSDEs and Applications from 1 to 11 December **2010** in Marrakech. Projet ITN.

11. Co-organizer od the workshop On Stochastic Analysis and Applications to Finance from May 31 to June 4, **2010**.

10. Co-organizer od the day Stochastic Finance November 9, **2009**.

9. Organizer of the days of Stochastic Analysis and Finance from 27 to 28 April **2009** at Faculty of Sciences and Techniques UCAM, Marrakech, Morocco.

8. Organizer of a thematic day on "consequences of the actual finance crisis" the first November **2008** in Marrakech, Morocco.

7. Co-organizer de la journée d'étude sous le thème "L'Ingénierie Financière: Quelles opportunités pour les PME Marocaines ?" à la Chambre de Commerce, d'Industrie et des Services de Marrakech le 3 Mai, **2008**

6. Co-organizer of the CIMPA School on: Stochastic Models in Mathematical Finance to be held in Marrakech from 9 to 20 April **2007**.

5. Co-organizer of the third International conference on Stochastic Analysis and Probabilities 13-17 December, Marrakech, **2005**.

4. Co-organizer of Journées de Probabilités et Potentiel le 12-13 Avril à la FSTG, Marrakech, **2001**.

3. Organizer of Journées de Probabilités 14-15 Juin à la FSTG, Marrakech, **1999**.

2. Co-organizer of the second International conference on Stochastic Analysis and Probabilities 28 April to 02 May, Marrakech, **1998**.

1. Co-organizer of the first International conference on Stochastic Analysis and Probability 26-28 April, Marrakech, **1997**.