BIRZEIT UNIVERSITY

Department of Mathematics

Stochastic Differential Equations Seminars

May 27, 2017 -- KNH625

The Program

Speaker	Time	Title of Presentation
Dr. Abdelrahim Mousa	9:20-10:55	The existence of solution for a stochastic optimal control problem with a random horizon
Feda Shoman	11:00-11:15	Lifetime portfolio selection under uncertainty: the continuous-time case
Leena Sawalmeh	11:20-11:35	Optimal consumption, portfolio and life insurance rules for an uncertain lived individual in a continuous time model
	11:35-12:55	Break
Alaa Almafarjeh	12:00-12:15	Portfolio choice and life insurance: the CRRA case
Kathem Badran	12:20-12:35	Optimal investment decisions when time-horizon is uncertain
Linda Manasara	12:40-12:55	An optimal investment problem with randomly terminating income
Ahmad Sabateen	1:00-1:15	Optimal consumption and investment in incomplete markets with general constraints
Israa Nazzal	1:20-1:35	Household consumption, investment and life insurance
Manal Mousa	1:40-1:55	Optimal investment, consumption and life insurance under mean-reverting returns: The complete market solution
	1:55-2:55	Break
Sally Al-Ahmad	3:00-3:15	An investment and consumption problem with CIR interest rate and stochastic volatility
Sondos Khalil	3:20-3:35	Optimal investment-consumption insurance with random parameters
Shahd Herzallah	3:40-3:55	A note on optimal investment–consumption–insurance in a Lévy market
Closing		