# CURRICULUM VITAE

## PERSONAL DATA


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|---|---|
| **Name** | Abdelkarem Berkaoui |
| **Nationality** | Morocco |
| **Position** | Associate Professor |
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## EDUCATION

| Year | Academic Degree | Institution |
|---|---|---|
| 2000 | Phd | Caddi-Ayyad University, Marrakesh, Morocco |
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## WORK EXPERIENCE

| Period | Position | Address |
|---|---|---|
| 09-2019 to present | Associate Professor | Al-Imamu University |
| 02-2007 to 09-2019 | Assistant Professor | Al-Imamu University |
| 2002 to 2006 | Postdoc | Warwick University, Coventry, UK |
| 2001 to 2002 | Postdoc | ETH Institute, Zurich, Switzerland |
| 2000 to 2001 | Postdoc | Inria, Sophia-antipolis France |

## RESEARCH INTERESTS

Financial Mathematics, Stochastic analysis, Stochastic Numerical approximation, Malliavin calculus.

## PUBLICATIONS

1. On the optional and orthogonal decompositions of supermartingales and applications. To appear in Statistics and Probability Letters. 2023.
2. On the optional and orthogonal decompositions of a class of semimartingales. Portugaliae Mathematica. 2022.
3. On representations of the set of supermartingale measures and applications in continuous time. Stochastics, 91 (5), (2019).
4. On representing and hedging claims for coherent risk measures. Journal of Convex Analysis, 26 (1), (2019). (with S. Jacka and S. Armstrong)
5. A characterization of the set of local martingale measures. Stochastics and Dynamics, 18 (5), (2018).
6. On representations of the set of super-martingale measures and applications in discrete time. Arabian journal of Mathematics, 6 (2), 65-73, (2017).
7. On characterizing the set of martingale measures in discrete time. Stochastics and Dynamics 15 (3) (2015).
8. On a generalized optional decomposition theorem. Stochastics 86 (6) 906-921, (2014).
9. On characterizing and generalizing the optional m-stability property for pricing set. Statistics and Probability Letters 83 (3), (2013).