<u>Curriculum Vitae</u>

- Name: Abdelkarem Berkaoui
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Research interests

Financial Mathematics - Stochastic analysis - Numerical approximation - Malliavin Calculus.

Recent Publications

1. A. Berkaoui: *On characterizing and generalizing the optional m-stability property for pricing set*. Statistics and Probability Letters, 83, issue 3 (2013).
2. S. Jacka, A. Berkaoui and J. Warren: *No arbitrage and closure results for trading cones with transaction costs*. *Finance and Stochastics, vol 12, no 4, 583-600, (2008).*
3. A. Berkaoui, M. Bossy and A. Diop: *Strong convergence of the Euler scheme for SDE's with particular case of non-Lipschitz diffusion coefficient*. *ESSAIM Probability and Statistics, vol 12, 1-11, (2007*).
4. S. Jacka and A. Berkaoui: *On the density of proper maximal claims in a financial market setting*. *Annals of applied probability, vol 17, no 2, 716-740, (2007)*.
5. A. Berkaoui: *Euler scheme for solutions of stochastic differential equations with non-Lipschitz coefficients*. *Journal of Portugaliae Mathematica vol. 61 Fasc. 4, 461-478 (2004)*.

Work experience

- February 2007-Present. Assistant Professor, Department of Mathematics, College of Sciences, Al Imam Mohammed Ibn Saud Islamic University, Riyadh, Saudi Arabia.

- 2002-2006. Research fellow at the University of Warwick, Coventry (UK).
- 2001-2002. Post-doc at the ETH institute Zurich (Switzerland).
- 2001. Post-doc at INRIA Sophia Anti-polis (France).
- 2000. PhD from Cadi Ayyad University (Morocco) with Thesis's title:

“On the approximation of solutions of stochastic differential equations in Besov-Orlicz spaces”.