# Curriculum-Vitae

## Youssef Ouknine


- Professional Address: "Cadi Ayyad University Faculty of sciences Semlalia
  Avenue Prince Moulay Abdallah BP : 2390 Marrakesh-
  Morocco" and "Mohammed VI Polytechnic University Africa
  Business School
  Lot 660, Hay Moulay Rachid, Ben Guerir, 43150-Morroco"
- Phone number: +212-5-24-43-46-49, +212-6- 61-90-90-98
- Fax number: +212-5-24-43-47-40
- Emails: ouknine@uca.ac.ma; youssef.ouknine@um6p.ma


## Recent employment history:

- **1988-up to now:** Professor at Cadi Ayyad university, Marrakech, Morocco.

- **2018-up to now:** Affiliate Professor at Mohammed VI Polytechnic University (Africa business school), Ben Guerir, Morocco.

## Education:

- **1990:** Doctorat d'état in probability and stochastic processes at Cadi Ayyad University.
- **1987:** Ph.D. in probability at Pierre and Marie Curie University, France.

## Honors:

- **2006-up to now:** Resident member of Hassan II Academy of sciences and technology, Rabat, Morocco.

## Publications:

- Eddahbi, M'hamed; Fakhouri, Imade; Ouknine, Youssef Reflected BSDEs with jumps in time-dependent convex càdlàg domains. *Stochastic Process. Appl.* 130 (2020), no. 11, 6515–6555.
- Grigorova, Miryana; Imkeller, Peter; Ouknine, Youssef; Quenez, Marie-Claire On the strict value of the non-linear optimal stopping problem. *Electron. Commun. Probab.* 25 (2020), Paper No. 49, 9 pp.

- Grigorova, Miryana; Imkeller, Peter; Ouknine, Youssef; Quenez, Marie-Claire Optimal stopping with f-expectations: the irregular case. *Stochastic Process. Appl.* 130 (2020), no. 3, 1258–1288.
- Menoukeu-Pamen, Olivier; Ouknine, Youssef; Tangpi, Ludovic Pathwise uniqueness of non-uniformly elliptic SDEs with rough coefficients. *J. Theoret. Probab.* 32 (2019), no. 4, 1892–1908.
- Grigorova, Miryana; Imkeller, Peter; Ouknine, Youssef; Quenez, Marie-Claire Doubly reflected BSDEs and $\mathcal{E}^f$-Dynkin games: beyond the right-continuous case. *Electron. J. Probab.* 23 (2018), Paper No. 122, 38 pp.
- Grigorova, Miryana; Imkeller, Peter; Offen, Elias; Ouknine, Youssef; Quenez, Marie-Claire Reflected BSDEs when the obstacle is not right-continuous and optimal stopping. *Ann. Appl. Probab.* 27 (2017), no. 5, 3153–3188.
- Bahlali, Khaled; Eddahbi, M'hamed; Ouknine, Youssef Quadratic BSDE with $\mathbb{L}^2$-terminal data: Krylov's estimate, Itô-Krylov's formula and existence results. *Ann. Probab.* 45 (2017), no. 4, 2377–2397.
- Ihsan Arharas; Siham Bouhadou; Youssef Ouknine Doubly Reflected BSDEs in the predictable setting, *Journal of Theoretical Probability* (2021).
- Fulgence Eyi Obiang; Octave Moutsinga; Youssef Ouknine An ideal class to construct solutions for skew Brownian motion equations, *Journal of Theoretical Probability* (2021).
- Hamadène, S.; Ouknine, Y. Reflected backward SDEs with general jumps. *Theory Probab. Appl.* 60 (2016), no. 2, 263–280.
- Ouknine, Youssef; Russo, Francesco; Trutnau, Gerald On countably skewed Brownian motion with accumulation point. *Electron. J. Probab.* 20 (2015), no. 82, 27 pp.
- Essaky, E. H.; Hassani, M.; Ouknine, Y. Stochastic quadratic BSDE with two RCLL obstacles. *Stochastic Process. Appl.* 125 (2015), no. 6, 2147–2189.
- Bouhadou, S.; Ouknine, Y. On the time inhomogeneous skew Brownian motion. *Bull. Sci. Math.* 137 (2013), no. 7, 835–850.
- Hamadène, S.; Hassani, M.; Ouknine, Y. Backward SDEs with two rcll reflecting barriers without Mokobodski's hypothesis. *Bull. Sci. Math.* 134 (2010), no. 8, 874–899.
- Ouknine, Y.; Erraoui, M. Transformations of two independent Brownian motions and orthogonal decompositions of Brownian filtrations. *Teor. Veroyatn. Primen.* **53** (2008), no. 4, 769–786; *reprinted in Theory Probab. Appl.* **53** (2009), no. 4, 610–625.
- Buckdahn, R.; Ouknine, Y.; Quincampoix, M. On limiting values of stochastic differential equations with small noise intensity tending to zero. *Bull. Sci. Math.* 133 (2009), no. 3, 229–237.

- N'Zi, Modeste; Ouknine, Youssef; Sulem, Agnès Regularity and representation of viscosity solutions of partial differential equations via backward stochastic differential equations. *Stochastic Process. Appl.* 116 (2006), no. 9, 1319–1339.
- Nualart, David; Ouknine, Youssef Regularization of differential equations by fractional noise. *Stochastic Process. Appl.* 102 (2002), no. 1, 103–116.
- Ouknine, Y. Généralisation d'un lemme de S. Nakao et applications. (French) [Generalization of a lemma of S. Nakao and applications] *Stochastics* 23 (1988), no. 2, 149–157.
- Ouknine, Y. Fonctions de semimartingales et applications aux équations différentielles stochastiques. (French) [Functions of semimartingales and applications to stochastic differential equations] *Stochastics Stochastics Rep.* 28 (1989), no. 2, 115–122.

## Recent Conference Participation:

- *Invited Speaker Stochastic and Computational Finance, February 20- 21, 2019, United Arab Emirates University, Al-Ain, United Arab Emirates.*
- *Invited Speaker Workshop on Recent problems of stochastic control theory, January 27–February 02, 2019, Warsaw, Polska*
- *Invited speaker Stochastic Analysis and Applications, 6th Linnaeus University Workshop, 6-8 June 2018, Växjö, Sweden.*
- *Invited Speaker SAFIM 2018 Workshop, Workshop with School on Stochastic Analysis, Financial and Insurance Mathematics, August 20– 24, 2018, AIMS Ghana, Accra, Ghana.*
- *Invited Speaker Department of Mathematics The Faculty of Mathematics and Natural Sciences oslo 10 March 2017.*
- *Invited Speaker Crossroads: Workshop on Stochastic Analysis and Related Fields IN HONOUR OF PETER IMKELLER'S 65th BIRTHDAY July 28-30,2016.*
- *Invited Speaker in the 7th International Conference on Stochastic Analysis and its Applications (7ICSAA) will be held at the Hoam Faculty House in Seoul national university, Seoul, on August 6-11, 2014.*
- *Invited Speaker in the THE 7TH INTERNATIONAL SYMPOSIUM ON BACKWARD STOCHASTIC DIFFERENTIAL EQUATIONS June 22 - 27, 2014. Shandong University, JINAN & WEIHAI, P.R.China.*