Curriculum Vitae

Youssef OUKNINE

Address:
National School of Applied Sciences - Marrakesh,
Cadi Ayyad University, Avenue Abdelkarim Khattabi,
Marrakesh, Morocco
Email: ouknine@uca.ma

1 Research Interest

- Stochastic calculus and application to finance
- Malliavin calculus
- Wick product and its applications
- Anticipative stochastic calculus
- Brownian motion and Besov spaces
- Large Deviations, and support approximation theorem
- Backward Stochastic Differential Equations (BSDE) and mathematical finance
- Several process parameters
- Martingale measures and super process
- Local time
- Partial Differential Equations (PDE), viscosity solutions
- Stochastic approach to homogenization

- Dirichlet process and PDE
- Stochastic differential geometry
- Stochastic control and filtering
- Gaussian processes, Fractional stochastic calculus, SDE
- Enlargement of filtration

2 Education

- 1990: Doctorat d'état in probability at Cadi Ayyad University, Morocco
- 1987: Ph.D. in probability at Pierre and Marie University, France
- 1984: D.E.A. of mathematics at Pierre and Marie University, France
- 1983: Master of Applied Mathematics at Rouen University, France
- 1983: Master of pure Mathematics at Rouen University, France
- 1978: Bachelor of Mathematical Sciences Meknes, Morocco

3 Current and past positions held

- 2013—Present: Director of National School of Applied Sciences-Marrakesh, Cadi Ayyad University, Marrakesh
- 2006—Present: Resident Member of Hassan II Academy of Science and Technology, Morocco.
- 1994— Present: Full Professor at Semlalia Faculty of Sciences, Cadi Ayyad University, Marrakesh
- 1990-1994: Associate Professor, Cadi Ayyad University, at Semlalia Faculty of Sciences, Marrakesh
- 1988-1990: Assistant Professor, Cadi Ayyad University, at Semlalia Faculty of Sciences, Marrakesh

.

4 Professional experience

- Director of the PhD doctoral: Analysis and Random Models. (accredited by the Ministry from 2002 to 2006)
- Head of DESA: Analysis and Probability. (accredited by the Ministry from 1997 to 2001)
- Head of DESA: Analysis and Probability. (accredited by the Ministry from 2001 to 2004)
- Director of the UFR DESA: Analysis and Random Models. (accredited by the Ministry from 2003 to 2007)
- Director until 2010 of the Mathematics Applied Laboratory Ibn Albanna-URAC 01
- Member of the Scientific Committee of the Faculty (2002-2005)
- Member of the Scientific Committee of the Faculty (2005-2008)
- Member of the Inter-University Joint Committee Morocco-French
- Expert of the CNAE

5 Teaching Experience

1. Mathematics license (Probability)
2. C.E.A. Course:
   - Malliavin calculus
   - Anticipative stochastic calculus
   - Mathematical finances
   - Backward Stochastic Differential Equations (B.S.D.E.)
3. DESA Course: Introduction to Stochastic Control
4. Master Course I: Probability
5. Master Course II: Stochastic Calculus
6. DESA and Master level courses at Universities in Ivory Coast, Senegal and Gabon

6 Achievements and Awards

1. Director of scientific college of science and information modeling of Hassan II Academy of Science and Technology, Morocco.
2. 2006—Present: Resident Member of Hassan II Academy of Science and Technology, Morocco.
3. Member of scientific board of Hassan II Academy of Science and Technology, Morocco.
4. Member of scientific board of CNRST
5. Member of scientific board of "Centre International de Maths pures et appliquées" (CIMPA)
6. Elected member of ISI (International Statistics Institute) since 2013

7 Thesis postgraduate Supervisor:

1. Bouchen Abdelaziz, Professor at Cadi Ayyad University, Faculty of Science, Marrakesh Morrocco
2. Eddahbi M'hamed, Professor at Cadi Ayyad University, Faculty of Science and Technology, Marrakesh, Morrocco
3. Erraoui Mohammed, Professor at Cadi Ayyad University, Faculty of Science, Marrakesh, Morrocco
4. Berkaoui, Associate Professeur at Al Imam university, Arabie saoudite
5. Sbi Abdelilah, Ministry of Interior

8 PhD Dissertation Supervisor:

1. Berkaoui, Associate Professeur at Al Imam university, Kingdom of Saudi Arabia
2. Sbi Abdelilah, Ministry of Interior, Morrocco
3. M. Hassani, Associate Professor at Cadi Ayyad University, Polydisciplinary faculty of Safi, Morrocco
4. E. Essaky, Associate Professor at Cadi Ayyad University, Polydisciplinary faculty of Safi, Morrocco

5. M. Ait Ouahra ; Associate Professeur at Oujda University, Polydisciplinary faculty of Nador, Morrocco
6. K. Akdim, Assistant Professor at Cadi Ayyad University, Faculty of Science and Technology, Marrakesh, Morrocco
7. K. Es-Sebaiy, Assistant Professor at Cadi Ayyad University, National School of Applied Sciences, Marrakesh, Morrocco
8. Belfadli, Assistant Professor at Cadi Ayyad University, Faculty of Science and Techniques, Marrakesh, Morrocco
9. N. Djibril, Assistant Professor at Cheikh Anta Diop University, Dakar, Senegal.
10. M. El Otmani, Associate Professor at Abdelmalek Saidi University, Polydisciplinary faculty of Larache, Morrocco
11. Siham Bouhadou, Assistant Professor at Cadi Ayyad University, Faculty of Sciences, Marrakesh, Morrocco
12. Antoine Hakassou, Assistant Professor at Private University of Marrakesh, Marrakesh, Morrocco

9 "Thèse d'état" Supervisor:

1. Diakhaby, Professeur at Gaston Berger University, St. Louis, Senegal
2. Eddahbi, Professor at Cadi Ayyad University, Faculty of Science and Techniques, Marrakesh, Morrocco
3. Boufoussi, Professor at Cadi Ayyad University, Faculty of Sciences, Marrakesh, Morrocco
4. Erraoui, Professor at Cadi Ayyad University, Faculty of Sciences, Marrakesh, Morrocco
5. El Arni, Professor at Cadi Ayyad University, Faculty of Sciences, Marrakesh, Morrocco
6. Raouj, Professor at Cadi Ayyad University, Faculty of Sciences, Marrakesh, Morrocco
7. Ait Dads, Professor at Cadi Ayyad University, Faculty of Sciences, Marrakesh, Morrocco

8. Zahid, Professor at Cadi Ayyad University, Faculty of Sciences and Techniques, Marrakesh, Morrocco
9. Bouchen Abdelaziz, Professor at Cadi Ayyad University, Faculty of Sciences, Marrakesh, Morrocco

10 Current Graduate Student Thesis:

1. Brahim Baaddi, Ibn Tofail University, Kenitra
2. Soufiane Aazizi, Cadi Ayyad University, Faculty of Sciences, Marrakesh
3. Eyi Fulgence Obiang T., Cadi Ayyad University, Faculty of Sciences, Marrakesh and Masuku University, Gabon
4. Tarik El Mellali, Cadi Ayyad University, Faculty of Sciences, Marrakesh
5. Imad Fakhouri, Cadi Ayyad University, Faculty of Sciences, Marrakesh
6. Oussama El-barrimi, Cadi Ayyad University, Faculty of Sciences, Marrakesh

11 Research Stays:

1. January 1990, Visiting professor at Paris VI University
2. September 1991, Visiting professor at Heidelberg University
3. 1992, Participant in the Summer School on financial mathematics at Nice university
4. June 1992, Visiting professor and speaker in the a Symposium of the SMCI, Ivory Cost
5. March 1993, Invited speaker in the Numerical Probabilities conference at Paris Polytechnique
6. October 1993, Visiting professor at Rennes University, Rennes France
7. June 1994, Visiting professor at Touton University, Toulon France
8. September 1994, Visiting professor at Academia Sinica Beijing, China
9. November 1994, Visiting professor at Bizerte University, Tunisia
10. April 1995, Research Mission-AUPELF at Cocody University, Ivory Cost

11. March 1996, Visiting professor at Maine University, Le Mants, France
12. April 1996 Visiting professor at Rennes University, Rennes France
13. June 1996, Visiting professor at the Institut of Mathematics in Hanoi, Vietnam
14. May 1996, Teaching mission to the AUPELF at Saint Louis University, Senegal
15. 1996, Invited speaker in the CIMASI at Casablanca Morocco
16. March 1997, Visiting professor at Maine University, Le Mants, France
17. 1997, Participation in the D.E.A courses at the University, Cheikh Anta Diop, Dakar
18. December 1997, Visiting professor at Rouen University
19. March 1998, Lectureships at the Abidjan University
20. June 1998, Visiting professor at Stockholm University
21. From 1 to 14 June 1998, Participation in the conference center of Banach, Pologne
22. June 1998, Participation in the conference of Norvege
23. September 1998, Visiting professor at Rennes I university
24. January, Visiting professor at Nancy University
25. September 1999, Visiting professor at Tunis II University
26. 1999, Participation in the D.E.A courses at Abidjan University (Malliavin Calculus)
27. May 1999, Visiting professor at Maine University
28. May 2000, Teaching mission to the AUPELF at Saint Louis University, Senegal
29. 2000, Participation in the D.E.A courses at Abidjan University (Malliavin Calculus)
30. July 2000, Organizing a session at the conference Monte Carlo (Monte Carlo)
31. September 2000, Visiting professor of the centre Maphysto Copenhagen
32. February 2001, Visiting professor of the Barcelona research center
33. May 2001, Visiting professor of the INRIA, Paris

34. From 1 to 15 September 2001, Visiting professor of the Phymat, Toulon
35. From 15 to 22 Septembre 2001, Visiting professor of the Barcelona IMUB, Barcelone
36. From 22 to 29 October 2001, Mission to the AUPELF, Middle East, Tunis
37. June 2002, Visiting professor at Valenciennes University, Valenciennes
38. May 2002, Visiting professor at Lille University, Lille
39. From 24 to 31 March 2002, Teaching mission to the AUPELF at Saint Louis University, Senegal
40. From 03 to 10 January 2002, Visiting professor at Abidjan Cocody University
41. November 2002, Visiting professor at Pau University
42. From 9 to 11 December 2002, speaker Professor on the "Measures of Young and stochastic control" Brest
43. Jane 2003, Visiting professor at Valenciennes University, Valenciennes
44. From 1 to 15 May 2003, Teaching mission to the AUPELF at Saint Louis University, Senegal
45. From 20 to 25 October 2003, Speaker Professor on the Analysis and Probability, Hammamet .
46. March 2004, Visiting professor at Ritzs University, Japon
47. From 08 to 16 December 2004, Visiting professor at Biskra University, Algeria
48. June 2005, Visiting professor at Le Mans University, Le Mans
49. 2007; Speaker Professor in the Mettag Leffler institut, Semester of SPDE
50. From 20 to 25 May 2007, Speaker Professor in the Stochastic Analysis and Potentia, Hammamet, Tunusia
51. July 2006 Speaker Professor in the SPA Paris (session // invite),
52. July 2007, Speaker Professor in the Jena workshop
53. From 17 to 20 June 2008, Speaker Professor in the Le Mans Congress BSDEs
54. Since 2008, I have made more than twenty conferences as a professor speaker in several foreign countries (Japan, Germany, Romanian, Australia, Spain, Portugal, Norway ...)

12 Editorial Boards

1. Associate Editor, Moroccan Journal of Pure and Applied Analysis (ISSN 2351-8227) Springer
2. Associate Editor, Afrika Matematika -Diaspora African journal of mathematics -Maths Research and applications
3. Associate Editor, Revue ARIMA
4. Associate Editor, Afrika Statistika
5. Associate Editor, International Journal of Pure & Applied Mathematical Sciences (IJPAMS) ISSN 0972-9828
6. Associate Editor, Global Journal of Mathematics and Mathematical Sciences (GJMMS) ISSN: 0972-9836
7. Associate Editor, Communications in Mathematic Analysis
8. Associate Editor, Frontiers in Science and Engineering An International Journal Edited by Hassan II Academy of Science and Technology
9. Associate Member of the Center for Advanced Mathematical Sciences (CAMS)

13 Contracts and Grants

1. Research contract on the approximation of Wiener functional support by TWAS contract No.95-306 RG/MATHS/AF/AC
2. Associate Member of Centres of Excellence of TWAS (Mathematical Institute Hanoi, Vietnam)
3. Visiting lecturer at Abidjan's University, Granted from ICSU
4. Moroccan government research contract, 37 PARIS MI 37
5. Associate to Center of Advanced Mathematical Sciences (CAMS), American University of Beirut, Lebanon
6. Research contract on retrograde equations subsidized by TWAS Contract. No.99-231 RG/MATH/AF/AC
7. Research contract on Fractional Brownian Motion and Finance support by Cadi Ayyad university, PSR 2001

8. Marie Curie project Initial training network FP7 PCRD 2008-2012 Deterministic and stochastic control. Coordinator in Morocco.
9. DAAD Progam (Hochschuldialog mit der islamischen Welt). Coordinator in Morocco.
10. Mathematics and Applications Project (Maths financial) support by the Hassan II Academy of Science and Technology. Coordinator.

14 Conference Organization and Service

1. Conference d'analyse convexe et probabilites (Universite Cadi Ayyad , Janvier 1993).
2. IV Congres Panafricain de Mathematiques (Universite Al Akhawayn, Ifrane, Septembre 1995). - Probability and Stochastic Analysis (Cadi Ayyad University, June 1997).
3. Second conference on Probability and Stochastic Analysis (Cadi Ayyad University, April 28-May 2, 1998). Ecole de finance stochastique, ENSEA, Rabat (Septembre 1999
4. Ecole de Finance de stochastique , ENSEA, Rabat (Septembre 2000)
5. Methodes probabilistes en PDE non-lineaires, Ecole du CIMPA Marrakech, Avril 2000 (Directeurs scientifiques : Y. Ouknine et E. Pardoux).
6. Analyse stochastique et probabilites Decembre 2002, Marrakech
7. Analyse stochastique et probabilites Decembre 2005, Marrakech Membre du comite scientifique
8. Stochastic processes and their applications, Berlin 2009,
9. 35Xeme congres de la societe Bernoulli.
10. Journees d'Analyse Stochastique et Finance les 27 et 28 Avril 2009 a la Faculte des Sciences et Techniques UCAM, Marrakech, Maroc.
11. Journee de Finance Stochastique le 9 Novembre 2009 dans le cadre du projet . Mathematiques et leurs applications ., soutenu par l'Academie Hassan II des Sciences et Techniques, Marrakech, Maroc.

12. workshop On Stochastic Analysis and Applications to Finance from May 31 to June 4, 2010 dans le cadre du projet . Mathematiques et leurs applications ., soutenu par l'Academie Hassan II des Sciences et Techniques, Marrakech, Maroc

13. Autumn School on Stochastic Control Problems for FBSDEs and Applications from 1 to 11 december 2010 in Marrakech. Projet ITN.

14. Workshop on Stochastic Control Problems for FBSDEs and Applications from 13 to 17 december 2010 in Essaouira. Projet ITN.

15. Journées de Probabilités et Statistique de Marrakech 15-17 december, 2011

16. Marrakesh international conference on probability and statistics 17-20 december 2013

15 University service

1. Co-Director of the PhD program in Probability

2. Faculty Promotion Review Committees

16 Books edited

1. Courses of the 2007 CIMPA-UNESCO-MAROCCO School on Stochastic Models in Mathematical Finance, M. Eddahbi, S. Hamadéne, Y. Ouknine (Eds.), 161-229, Travaux en Cours 77, Hermann, 2009.

17 Complete list of scientific publications

17.1 Refereed Papers

123. Khaled Bahlali, Antoine Hakassou, Youssef Ouknine, A class of stochastic differential equations with super-linear growth and non-Lipschitz coefficients To appear in Stochastics and Stochastic Reports, (2015)

122. Essaky, E. H.; Hassani, M.; Ouknine, Y.; Stochastic quadratic BSDE with two RCLL obstacles. Stochastic Process. Appl. 125 (2015), no. 6, 2147-2189.

121. Eyi Obiang, Fulgence; Ouknine, Youssef; Moutsinga, Octave New classes of processes in stochastic calculus for signed measures. Stochastics 86 (2014), no. 1, 70-86.

120. Bouhadou, S.; Ouknine, Y. Mimicking finite dimensional marginals of a controlled diffusion with jumps. Stoch. Dyn. 14 (2014), no. 1, 1350011, 17 pp. 60-75

119. Bouhadou, S.; Ouknine, Y. Stochastic equations of processes with jumps. Stoch. Dyn. 14 (2014), no. 1, 1350006, 18 pp.

118. Hakassou, Antoine; Ouknine, Youssef IDT processes and associated Lévy processes with explicit constructions. Stochastics 85 (2013), no. 6, 1073-1111.

117. Sne, Abou; Diakhaby, Aboubakary; Ouknine, Youssef Stochastic variational inequality and reflected BSDE with single L2 obstacle. Afr. Diaspora J. Math. 16 (2013), no. 1, 37-54.

116. Bouhadou, S.; Ouknine, Y. On the time inhomogeneous skew Brownian motion. Bull. Sci. Math. 137 (2013), no. 7, 835-850.

115. Bahlali, Khaled; Eddahbi, M'hamed; Ouknine, Youssef Corrigendum to "Solvability of some quadratic BSDEs without exponential moments" C. R. Math. Acad. Sci. Paris 351 (2013), no. 11-12, 489.

114. Bahlali, Khaled; Eddahbi, M'hamed; Ouknine, Youssef Solvability of some quadratic BSDEs without exponential moments. C. R. Math. Acad. Sci. Paris 351 (2013), no. 5-6, 229-233.

113. El Mellali, Tarik; Ouknine, Youssef Weak convergence for quasilinear stochastic heat equation driven by a fractional noise with Hurst parameter $H \in (\frac{1}{2}, 1)$. Stoch. Dyn. 13 (2013), no. 3, 1250024, 13 pp.

112. Essaky, E. H.; Hassani, M.; Ouknine, Y. Generalized Snell envelope as a minimal solution of BSDE with lower barriers. Bull. Sci. Math. 137 (2013), no. 4, 498-508.

111. Benabdallah, M.; Bouhadou, S.; Ouknine, Y. Balayage formula, local time and applications in stochastic differential equations. Bull. Sci. Math. 137 (2013), no. 4, 387-417.

110. Erraoui, Mohamed; Ouknine, Youssef On the bounded variation of the flow of stochastic differential equation. Stochastic differential equations and processes, 197-209, Springer Proc. Math., 7, Springer, Heidelberg, 2012.

109. Erraoui, Mohamed; Ouknine, Youssef Fubini theorem for multiparameter stable process. J. Egyptian Math. Soc. 19 (2011), no. 1-2, 71-77.

108. Aazizi, S.; Ouknine, Y. Constrained backward SDEs with jumps and American options. J. Numer. Math. Stoch. 3 (2011), no. 1, 96-111.

107. Diop, Mamadou Abdoul; Ouknine, Youssef A linear stochastic differential equation driven by a fractional Brownian motion with Hurst parameter $H > \frac{1}{2}$. Statist. Probab. Lett. 81 (2011), no. 8, 1013-1020.

106. Rachid Belfadli, Khalifa Es-Sebaiy and Youssef Ouknine . Parameter Estimation for Fractional Ornstein Uhlenbeck Processes: Non-Ergodic Case. Frontiers in Science and Engineering (An International Journal Edited by Hassan II Academy of Science and Technology). 1, no. 1, (2011) 1-16.

105. Belfadli, Rachid; Ouknine, Youssef Unicité trajectorielle des équations diffrentielles stochastiques avec temps local et temps de sjour au bord. (French) [Pathwise uniqueness of stochastic differential equations with local time and a sojourn time on the boundary] Afr. Mat. 22 (2011), no. 1, 5-17.

104. Ouknine, Y.; Ndiaye, D. On the existence of solutions to fully coupled RFBSDEs with monotone coefficients. J. Numer. Math. Stoch. 3 (2011), no. 1, 20-30.

103. Erraoui, M.; Ouknine, Y. Linear transformations of Gaussian processes. Int. J. Math. Stat. 7 (2010), W10, 1-8.

102. Diakhaby, Aboubakary; Ouknine, Youssef Reflected BSDE and locally periodic homogenization of semilinear PDEs with nonlinear Neumann boundary condition. Stoch. Anal. Appl. 28 (2010), no. 2, 254-273.

101. Hamadne, 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.

100. Es-Sebaiy, Khalifa; Nualart, David; Ouknine, Youssef; Tudor, Ciprian A. Occupation densities for certain processes related to fractional Brownian motion. Stochastics 82 (2010), no. 1-3, 133-147.

99. Es-Sebaiy, Khalifa; Ouknine, Youssef Mutual information for stochastic differential equations driven by fractional Brownian motion. Random Oper. Stoch. Equ. 18 (2010), no. 1, 1-9.

98. Belfadli, Rachid; Ouknine, Youssef Some functions transforming semimartingale into semimartingale. Afr. Diaspora J. Math. (N.S.) 9 (2010), no. 1, 45-49.

97. Es-Sebaiy, Khalifa; Ouassou, Idir; Ouknine, Youssef Estimation of the drift of fractional Brownian motion. Statist. Probab. Lett. 79 (2009), no. 14, 1647-1653.

96. Belfadli, R.; Hamadne, S.; Ouknine, Y. On one-dimensional stochastic differential equations involving the maximum process. Stoch. Dyn. 9 (2009), no. 2, 277-292.

95. 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.

94. 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; translation in Theory Probab. Appl. 53 (2009), no. 4, 610-625.

93. Erraoui, Mohamed; Ouknine, Youssef On identities in law for some functionals of Lvy processes. Afr. Diaspora J. Math. 7 (2008), no. 1, 1-8.

92. Erraoui, Mohamed; Ouknine, Youssef Une reprsentation non-canonique du drap brownien. (French) [Noncanonical representation of the Brownian sheet] Focus on African diaspora mathematics, 67-83, Nova Sci. Publ., New York, 2008.

91. Belfadli, R.; Ouknine, Y. On the pathwise uniqueness of solutions of stochastic differential equations driven by symmetric stable Lvy processes. Stochastics 80 (2008), no. 6, 519-524.

90. Ouknine, Youssef; Erraoui, Mohamed Noncanonical representation with an infinite-dimensional orthogonal complement. Statist. Probab. Lett. 78 (2008), no. 10, 1200-1205.

89. Ouknine, Youssef; Ndiaye, Djibril Weak solutions of semilinear PDEs with obstacle(s) in Sobolev spaces and their probabilistic interpretation via the RFBSDEs and DRFBSDEs. Stoch. Dyn. 8 (2008), no. 2, 247-269.

88. Ouknine, Youssef; Ndiaye, Djibril Sur l'existence de solutions d'quations diffrentielles stochastiques progrssives rtrogrades couples. (French) [Existence of solutions of coupled forward-backward stochastic differential equations] Stochastics 80 (2008), no. 4, 299-315.

87. Es-sebaiy, Kha; Ouknine, Youssef How rich is the class of processes which are infinitely divisible with respect to time? Statist. Probab. Lett. 78 (2008), no. 5, 537-547.

86. Ouknine, Youssef; Erraoui, Mohamed Equivalence of Volterra processes: degenerate case. Statist. Probab. Lett. 78 (2008), no. 4, 435-444.

85. Bahlali, K.; Mezerdi, B.; N'zi, M.; Ouknine, Y. Weak solutions and a Yamada-Watanabe theorem for FBSDEs. Random Oper. Stoch. Equ. 15 (2007), no. 3, 271-285.

84. Erraoui, Mohamed; Ouknine, Youssef Une reprsentation non-canonique du drap brownien. (French) [Noncanonical representation of the Brownian sheet] Afr. Diaspora J. Math. 4 (2007), no. 2, 153-169.

83. Ouknine, Youssef; Erraoui, Mohamed Note on the smoothness of the law of fractional Brownian sheet. Trends in African diaspora mathematics research, 37-45, Nova Sci. Publ., Huntington, NY, 2007.

82. Akdim, K.; Ouknine, Y.; Turpin, I. Variational inequalities for combined control and stopping game. Stoch. Anal. Appl. 24 (2006), no. 6, 1263-1284.

81. Akdim, K.; Ouknine, Y. Infinite horizon reflected backward SDEs with jumps and RCLL obstacle. Stoch. Anal. Appl. 24 (2006), no. 6, 1239-1261.

80. N'Zi, Modeste; Ouknine, Youssef; Sulem, Agns Regularity and representation of viscosity solutions of partial differential equations via backward stochastic differential equations. Stochastic Process. Appl. 116 (2006), no. 9, 1319-1339.

79. Diakhaby, Aboubakary; Ouknine, Youssef Locally periodic homogenization of reflected diffusion. J. Appl. Math. Stoch. Anal. 2006, Art. ID 37643, 17 pp.

78. Ouknine, Youssef; Turpin, Isabelle Weak solutions of semilinear PDEs in Sobolev spaces and their probabilistic interpretation via the FBSDEs. Stoch. Anal. Appl. 24 (2006), no. 4, 871-888.

77. Akdim, K.; Diakhaby, A.; Ouknine, Y. Studying anticipation on financial markets by BSDE. Random Oper. Stochastic Equations 14 (2006), no. 2, 127-142.

76. Essaky, El Hassan; Ouknine, Youssef Averaging of backward stochastic differential equations and homogenization of partial differential equations with periodic coefficients. Stoch. Anal. Appl. 24 (2006), no. 2, 277-301.

75. Ouknine, Youssef; Elhssaini, Youssef. Opérateur de Hardy et espaces gaussiens. (French) [Hardy operator and Gaussian spaces] Afr. Stat. 1 (2005), no. 1, 15-26.

74. Erraoui, Mohamed; Ouerdiane, Habib; Ouknine, Youssef; da Silva, Jos Luis Probabilistic representation of heat equation of convolution type. Random Oper. Stochastic Equations 13 (2005), no. 4, 325-340.

73. Baghéry, Fouzia; Turpin, Isabelle; Ouknine, Youssef Some remark on optimal stochastic control with partial information. Stoch. Anal. Appl. 23 (2005), no. 6, 1305-1320.

72. Essaky, El Hassan; Ouknine, Youssef; Harraj, Najoua Backward stochastic differential equations with two reflecting barriers and jumps. Stoch. Anal. Appl. 23 (2005), no. 5, 921-938.

71. Harraj, N.; Ouknine, Y.; Turpin, I. Double-barriers-reflected BSDEs with jumps and viscosity solutions of parabolic integrodifferential PDEs. J. Appl. Math. Stoch. Anal. 2005, no. 1, 37-53.

70. Denis, Laurent; Erraoui, Mohamed; Ouknine, Youssef Existence and uniqueness for solutions of one dimensional SDE's driven by an additive fractional noise. Stoch. Stoch. Rep. 76 (2004), no. 5, 409-427.

69. Bahlali, K.; Mezerdi, B.; Ouknine, Y. Prevalence of backward stochastic differential equations with unique solution. J. Appl. Math. Stoch. Anal. 2004, no. 2, 123-136.

68. Nualart, David; Ouknine, Youssef Regularization of quasilinear heat equations by a fractional noise. Stoch. Dyn. 4 (2004), no. 2, 201-221.

67. Bahlali, K.; Essaky, E. H.; Ouknine, Y. Reflected backward stochastic differential equation with locally monotone coefficient. Stochastic Anal. Appl. 22 (2004), no. 4, 939-970.

66. Hassani, M.; Ouknine, Y. Reflected BSDE and reflected PDIE. Stochastic Anal. Appl. 22 (2004), no. 3, 559-587.

65. Essaky, El Hassan; Ouknine, Youssef Homogenization of multivalued partial differential equations via reflected backward stochastic differential equations. Stochastic Anal. Appl. 22 (2004), no. 1, 81-98

64. Nualart, David; Ouknine, Youssef Stochastic differential equations with additive fractional noise and locally unbounded drift. Stochastic inequalities and applications, 353-365, Progr. Probab., 56, Birkhuser, Basel, 2003.

63. Boufoussi, Brahim; Ouknine, Youssef On a SDE driven by a fractional Brownian motion and with monotone drift. Electron. Comm. Probab. 8 (2003), 122-134.

62. Erraoui, Mohamed; Ouknine, Youssef; Nualart, David Hyperbolic stochastic partial differential equations with additive fractional Brownian sheet. Stoch. Dyn. 3 (2003), no. 2, 121-139.

61. Nualart, David; Ouknine, Youssef Besov regularity of stochastic integrals with respect to the fractional Brownian motion with parameter $H > 1/2$. J. Theoret. Probab. 16 (2003), no. 2, 451-470.

60. Hamadène, S.; Ouknine, Y. Reflected backward stochastic differential equation with jumps and random obstacle. Electron. J. Probab. 8 (2003), no. 2, pp 1-20.

59. Ouknine, Y.; Pardoux, . Homogenization of PDEs with non linear boundary condition. Seminar on Stochastic Analysis, Random Fields and Applications, III (Ascona, 1999), 229-242, Progr. Probab., 52, Birkhuser, Basel, 2002.

58. Bahlali, Khaled; Mezerdi, Brahim; Ouknine, Youssef A Haussmann-Clark-Ocone formula for functionals of diffusion processes with Lipschitz coefficients. J. Appl. Math. Stochastic Anal. 15 (2002), no. 4, 371-383.

57. Djehiche, B.; Eddahbi, M.; Ouknine, Y. A logarithmic Sobolev inequality for one-dimensional multivalued stochastic differential equations. Probab. Math. Statist. 22 (2002), no. 1, Acta Univ. Wratislav. No. 2409, 13-18.

56. Lakhel, Hassan; Ouknine, Youssef; Tudor, Ciprian A. Besov regularity for the indefinite Skorohod integral with respect to the fractional Brownian motion: the singular case. Stoch. Stoch. Rep. 74 (2002), no. 3-4, 597-615.

55. Nualart, David; Ouknine, Youssef Regularization of differential equations by fractional noise. Stochastic Process. Appl. 102 (2002), no. 1, 103-116.

54. Hassani, M.; Ouknine, Y. On a general result for backward stochastic differential equations. Stoch. Stoch. Rep. 73 (2002), no. 3-4, 219-240.

53. Bahlali, Khaled; Essaky, El Hassan; Ouknine, Youssef Reflected backward stochastic differential equation with jumps and locally Lipschitz coefficient. Random Oper. Stochastic Equations 10 (2002), no. 4, 335-350.

52. Eddahbi, M.; Ouknine, Y. Limit theorems for BSDE with local time applications to non-linear PDE. Stoch. Stoch. Rep. 73 (2002), no. 1-2, 159-179.

51. Es-Saky, El Hassan; Ouknine, Youssef Convergence des EDSRs et homogneisation des ingalits variationnelles semilinaires dans un convexe. (French) [Convergence of backward stochastic differential equations and homogenization of semilinear variational inequalities in a convex domain] Bull. Sci. Math. 126 (2002), no. 5, 413-431.

50. Hassani, Mohammed; Ouknine, Youssef Infinite dimensional BSDE with jumps. Stochastic Anal. Appl. 20 (2002), no. 3, 519-565.

49. N'zi, M.; Ouknine, Y. Probabilistic interpretation for integral-partial differential equations with subdifferential operator. Random Oper. Stochastic Equations 9 (2001), no. 1, 87-101.

48. Berkaoui, Abdelkarem; Djehiche, Boualem; Ouknine, Youssef Sur les grandes dviations en thorie de filtrage non linaire. (French) [On large deviations in nonlinear filtering theory] Studia Math. 148 (2001), no. 1, 5-21.

47. Eddahbi, M.; Ouknine, Y. Multivalued SPDEs driven by additive space-time white noise and additive white noise. Random Oper. Stochastic Equations 9 (2001), no. 2, 103-120.

46. Bahlali, Khaled; Mezerdi, Brahim; Ouknine, Youssef Some generic properties in backward stochastic differential equations with continuous coefficient. Monte Carlo and probabilistic methods for partial differential equations (Monte Carlo, 2000). Monte Carlo Methods Appl. 7 (2001), no. 1-2, 15-19.

45. N'zi, M.; Ouknine, Y. Backward stochastic differential equations with jumps involving a subdifferential operator. Random Oper. Stochastic Equations 8 (2000), no. 4, 319-338.

44. Erraoui, M.; Ouknine, Y.; Sbi, A. Solution and reflected solutions of FSDEs with generalized Wiener functional approach. Random Oper. Stochastic Equations 8 (2000), no. 3, 261-274.

43. Coquet, F.; Ouknine, Y. Some identities on semimartingales local times. Statist. Probab. Lett. 49 (2000), no. 2, 149-153.

42. Bouchen, A.; El Arni, A.; Ouknine, Y. Intgration stochastique multivoque et inclusions diffrentielles stochastiques. (French) [Multivalued stochastic integration and stochastic differential inclusions] Stochastics Stochastics Rep. 68 (2000), no. 3-4, 297-327.

41. Ouknine, Y.; Berkaoui, A. Sur l'approximation de la solution d'une quation diffrentielle stochastique anticipative. (French) [Approximation of the solution of an anticipating stochastic differential algebra] Ann. Math. Blaise Pascal 6 (1999), no. 2, 29-39.

40. Berkaoui, A.; Ouknine, Y. Régularité besov des trajectoires du processus intégral de Skorohod. (French) [Besov regularity of the trajectories of the Skorokhod integral process] Bull. Sci. Math. 123 (1999), no. 8, 643-663.

39. Ouknine, Youssef Unicité trajectorielle des équations différentielles stochastique avec temps local. (French) [Pathwise uniqueness of stochastic differential equations with local time] Probab. Math. Statist. 19 (1999), no. 1, Acta Univ. Wratislav. No. 2138, 55-62.

38. Boufoussi, B.; Ouknine, Y. Régularité du temps local du processus symétrique stable en norme Besov. (French) [Regularity of the local time of a stable symmetric process in Besov norm] Stochastics Stochastics Rep. 66 (1999), no. 3-4, 167-175.

37. Dermoune, A.; Hamadne, S.; Ouknine, Y. Limit theorem for the statistical solution of Burgers equation. Stochastic Process. Appl. 81 (1999), no. 2, 217-230.

36. Eddahbi, M'hamed; N'zi, Modeste; Ouknine, Youssef Grandes déviations des diffusions sur les espaces de Besov-Orlicz et application. (French) [Large deviations of diffusions on Besov-Orlicz spaces and application] Stochastics Stochastics Rep. 65 (1999), no. 3-4, 299-315.

35. Dermoune, A.; Hamadne, S.; Ouknine, Y. Backward stochastic differential equation with local time. Stochastics Stochastics Rep. 66 (1999), no. 1-2, 103-119.

34. Ouknine, Y. Reflected backward stochastic differential equations with jumps. Stochastics Stochastics Rep. 65 (1998), no. 1-2, 111-125.

33. Ouknine, Youssef Approximation en norme Besov-Orlicz de la solution d'une équation différentielle stochastique anticipative. (French) [Approximation in Besov-Orlicz norm of the solution of an anticipative stochastic differential equation] Stochastics Stochastics Rep. 63 (1998), no. 3-4, 179-193.

32. Bouchen, A.; El Arni, A.; Ouknine, Y.; N'zi, M. Intégration stochastique multivoque et inclusions différentielles stochastiques rétrogrades. (French) [Multivalued stochastic integration and backward stochastic differential inclusions] Acta Math. Vietnam. 23 (1998), no. 2, 325-345.

31. Bahlali, Khaled; Mezerdi, Brahim; Ouknine, Youssef Pathwise uniqueness and approximation of solutions of stochastic differential equations. Séminaire de Probabilités, XXXII, 166-187, Lecture Notes in Math., 1686, Springer, Berlin, 1998.

30. Erraoui, M.; Ouknine, Y.; Sbi, A. Reflected solutions of backward stochastic differential equations with distribution as terminal condition. Random Oper. Stochastic Equations 6 (1998), no. 1, 1-16.

29. Erraoui, M.; Ouknine, Y.; Sbi, A. Backward stochastic differential equations with distribution as terminal condition. Random Oper. Stochastic Equations 5 (1997), no. 4, 349-356.

28. N'zi, Modeste; Ouknine, Youssef Équations différentielles stochastiques rétrogrades multivoques. (French) [Multivalued backward stochastic differential equations] Probab. Math. Statist. 17 (1997), no. 2, Acta Univ. Wratislav. No. 2029, 259-275.

27. Eddahbi, M.; Ouknine, Y. Grandes déviations des diffusions sur les espaces de Besov-Orlicz. (French) [Large deviations of diffusions in Besov-Orlicz spaces] Bull. Sci. Math. 121 (1997), no. 7, 573-584.

26. N'Zi, Modeste; Ouknine, Youssef Multivalued backward stochastic differential equations with continuous coefficients. Random Oper. Stochastic Equations 5 (1997), no. 1, 59-68.

25. Ouknine, Youssef Fubini-type theorem for anticipating integrals. Random Oper. Stochastic Equations 4 (1996), no. 4, 351-354.

24. Bahlali, Khaled; Mezerdi, Brahim; Ouknine, Youssef The maximum principle for optimal control of diffusions with non-smooth coefficients. Stochastics Stochastics Rep. 57 (1996), no. 3-4, 303-316.

23. Bahlali, K.; Mezerdi, B.; Ouknine, Y. Some generic properties of stochastic differential equations. Stochastics Stochastics Rep. 57 (1996), no. 3-4, 235-245.

22. Coquet, Franois; Mémin, Jean; Ouknine, Youssef Distance en loi de solutions d'équations différentielles stochastiques avec temps local. (French) [Distance in law of solutions of stochastic differential equations with local time] Séminaires de Probabilités de Rennes (1995), 7 pp., Publ. Inst. Rech. Math. Rennes, 1995, Univ. Rennes I, Rennes, 1995.

21. Erraoui, M.; Ouknine, Y. Théormes limites pour les équations différentielles stochastiques anticipatives. (French) [Limit theorems for anticipating stochastic differential equations] Stochastics Stochastics Rep. 53 (1995), no. 1-2, 1-11.

20. Ouknine, Youssef; Rutkowski, Marek Local times of functions of continuous semimartingales. Stochastic Anal. Appl. 13 (1995), no. 2, 211-231.

19. Erraoui, M.; Ouknine, Y. Approximation des équations différentielles stochastiques par des équations retard. (French) [Approximation of stochastic differential equations using retarded equations] Stochastics Stochastics Rep. 46 (1994), no. 1-2, 53-62.

18. Erraoui, M.; Ouknine, Y. Sur la convergence de la formule de Lie-Trotter pour les équations différentielles stochastiques. (French) [Convergence of the Lie-Trotter formula for stochastic differential equations] Ann. Math. Blaise Pascal 1 (1994), no. 2, 7-13 (1995).

17. Ouknine, Y. On polynomial filtration of some continuous semimartingales. Statist. Probab. Lett. 20 (1994), no. 3, 169-172.

16. Ouknine, Y. Variation of solutions of stochastic differential equations with respect to the initial condition and parameters. Random Oper. Stochastic Equations 2 (1994), no. 1, 99-101.

15. Ouknine, Y. Sur la réalisation des solutions d'équations différentielles stochastiques. (French) [Realization of the solutions of stochastic differential equations] Afrika Mat. (3) 1 (1993), 71-76.

14. Ouknine, Y. Approximation de Newton pour les équations différentielles stochastiques. (French) [Newton approximation for stochastic differential equations] Stochastics Stochastics Rep. 45 (1993), no. 3-4, 237-247.

13. Ouknine, Y. Quelques identités sur les temps locaux et unicité des solutions d'équations differentielles stochastiques avec reflection. (French) [Some identities for local times and uniqueness of the solutions of stochastic differential equations with reflection] Stochastic Process. Appl. 48 (1993), no. 2, 335-340.

12. Ouknine, Y. On the asymptotic behaviour of functionals of some semimartingales. Statist. Probab. Lett. 15 (1992), no. 5, 403-405.

11. Ouknine, Youssef Remarques sur l'équation $dX_t = B(X_t)dB_t$. (French) [Remarks about the equation $dX_t = b(X_t)dB_t$] Extracta Math. 6 (1991), no. 2-3, 163-165.

10. Ouknine, Youssef Remarque sur l'unicité trajectorielle des E.D.S. (French) [Remarks about the pathwise uniqueness of SDEs] Extracta Math. 6 (1991), no. 2-3, 160-162.

9. Ouknine, Youssef Comparaison et non-confluence des solutions d'équations différentielles stochastiques unidimensionnelles. (French) [Comparison and nonconfluence of the solutions of one-dimensional stochastic differential equations] Probab. Math. Statist. 11 (1990), no. 1, 37-46.

8. Ouknine, Youssef; Rutkowski, Marek Strong comparison of solutions of one-dimensional stochastic differential equations. Stochastic Process. Appl. 36 (1990), no. 2, 217-230.

7. Ouknine, Y. Temps local du produit et du sup de deux semimartingales. (French) [Local time of the product and the supremum of two semimartingales] Séminaire de Probabilités, XXIV, 1988/89, 477-479, Lecture Notes in Math., 1426, Springer, Berlin, 1990.

6. Ouknine, Y. Le "Skew-Brownian motion" et les processus qui en dérivent. [Skew-Brownian motion and associated processes] (French) Teor. Veroyatnost. i Primenen. 35 (1990), no. 1, 173–179; translation in Theory Probab. Appl. 35 (1990), no. 1, 163-169 (1991)

5. Benabdallah, M.; Mastrangelo, M.; Ouknine, Y. Remarques sur les temps locaux. (French) [Remarks on local times] Northeast. Math. J. 5 (1989), no. 4, 386-387.

4. 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.

3. 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.

2. Ouknine, Y. Sur l'unicité des solutions d'équations différentielles stochastiques. (French) [On the uniqueness of the solutions of stochastic differential equations] Ann. Sci. Univ. Clermont-Ferrand II Probab. Appl. No. 6 (1987), 43-58.

1. Ouknine, Youssef. Sur la comparaison des solutions d'équations différentielles stochastiques. (French) [On the comparison of solutions of stochastic differential equations] C. R. Acad. Sci. Paris Sér. I Math. 304 (1987), no. 6, 155-157.

17.2 Papers in revision

5. S. Hamadène, Y. Ouknine, Reflected Backward SDEs with General Jumps. To appear in TVP (2013).

4. Y. Ouknine, F. Russo, Gerald Trutnau. On countably skewed Brownian motion (2015). Accepted in Electronical journal of probability.

3. K. Bahlali, M. Eddahbi, Y. Ouknine, Quadratic BSDEs with L^2-terminal data Existence results, Krylov's estimate and It-Krylov's formula, in revision in Annals of probability 2015.

2. M. Benabdallah, S. Bouhadou, Y. Ouknine, On the pathwise uniqueness of solutions of one-dimensional stochastic differential equations with jumps. To appear in springer proceeding of CIMPA School (2013).

1. S. Aazizi, Y. Ouknine, On the Characterization of the Strong Envelope. In revision in Stochastics.

17.3 Submitted papers

5. M. Grigorova, P. Imkeller, E. Offen, Y. Ouknine, M-C. Quenez. Reflected BSDEs when the obstacle is not right-continuous and optimal stopping.
4. S. Bouhadou, Y. Ouknine, Quasi-invariance properties of a generalized convolutions subordinators.
3. F. Eyi Obiang, Y. Ouknine, O. Moutsinga, On the study of processes of classes $\sum(H)$ and $\sum_s(H)$.
2. I. Fakhouri, Y. Ouknine, Y. Ren, Reflected backward stochastic differential equations with jumps in time-dependent random convex domains.
1. T. El Mellali Y. Ouknine. Existence, uniqueness and weak convergence to a quasilinear heat equation driven by a fractional Brownian sheet".

17.4 Oral presentations at scientific conferences, seminars and invited Lectures:

19. The international conference LICMA'15 will take place at the Lebanese University Faculty of Science from 26 to 29 May 2015 Beirut, Lebanon
18. International Conference on Quantitative Finance, Insurance and Risk-Management In honor of: Nicole EL Karoui and Michel Crouhy Marrakech, Morocco October 9-10, 2014
17. Invited Speaker in the 7th international symposium on backward stochastic differential equations June 22 - 27, 2014. shandong university, jinan & weihai, P.R. China
16. 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.
15. Invited Speakerin the International Conference on Quantitative Finance, Insurance and Risk-Management In honor of: Nicole EL Karoui and Michel Crouhy, Marrakech, Morocco October 9-10, 2014
14. Workshop de Probabilités et Statistique la mémoire du professeur SEID BAHLALI qui a eu lieu l'Université Mohamed Khider Biskra (Algérie), du 29 au 30 Janvier 2013.
13. Journées Internationales Analyse statistique: Théorie et Applications du 04 au 06 juin 2012, Oujda, Marocco

12. Université de Nice Sophia Antipolis, du 24 au 28 octobre 2011, France

11. Invited Speaker in the INTERNATIONAL CONFERENCE ON STOCHASTIC ANALYSIS AND APPLICATIONS" In honnor of Paul Krée October 22- 27, 2001

10. Invited Speaker in the 3rd International Conference of the Moroccan Society of Applied Mathematics (SM2A) Marrakesh 10 to 13 September 2012

9. Invited Speaker in the Centre Interfacultaire Bernoulli CIB

8. Invited Speaker in the Contrôle, Imagerie et Probabilités en Méditerranée Université de Nice Sophia Antipolis, du 24 au 28 octobre 2011

7. Invited Speaker in the Spring School Finance and Insurance - Stochastic Analysis and Practical Methods, 2-13 March 2009, Jena

6. Invited Speaker in the Workshop on Stochastic Control in Finance, 18-23 March 2010, Brest (Roscoff)

5. Invited Speaker in the Autumn School on Stochastic Control Problems for FBSDEs and its Applications, 1-11 December 2010, Marrakesh

4. Invited Speaker in the CIMP School and Conference Levy Processes and self similarity, from 28-10-2013 to 9-11-2013 Hammamet, Tunisia

3. Invited Speaker in the Congrès International du Laboratoire Euro-Maghrébin de Mathématiques et de leurs Interactions, from 12 to 15 February 2013

2. Invited Speaker in the Stochastic Differential Equations and Processes: SAAP, Tunisia, October 7-9 2010.

1. Invited Speaker in the workshop "Stochastic Analysis and Applications" Ksar Kaissar El Kelaa Mgouna, April 9 - 14, 2012

.