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Educational Profile:

- PhD in Applied Mathematics, University of Biskra , Algeria
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List of Journal Publications

1. Guerdouh D, Khelfallah N , Vives J, 2022, Optimal Control Strategies for the Premium Policy of an Insurance Firm with jump Diffusion Assets and Stochastic Interest Rate, Journal of Risk and Financial Management, Vol: 15, Pages: 1-19, ISSN: 2194-6701
2. Guerdouh D, Khelfallah N , Mezerdi B, 2021, On the well-posedness of coupled forward-backward stochastic differential equations driven by Teugels martingales , Journal of *Mathematical Methods in the Applied Sciences*, Vol: 43, Pages: 10296-10318
3. Guerdouh D, Khelfallah N,2017, Forward-backward SDEs driven by Lévy process in stoping time durationn , Journal of *Communications in Mathematics and Statistics*, Vol: 5, Pages: 141-157

List of Conference Papers

1. Guerdouh D, Khelfallah N, Mezerdi B, 2022, Properties of the solution to FBSDE f driven by Teugels martingales , Third National Mathematics Seminar, Constantine, May 2022.
2. Guerdouh D, Khelfallah N, 2022, Backward SDEs Driven by Lévy Process in Stopping time duration s , Study day: Recent Research in Applied Mathematics, Oum El Bouaghi, May 2022.
3. Guerdouh D, Khelfallah N, Mezerdi B, 2022, Existence and uniqueness of solution of coupled forward-backward stochastic differential equation driven by Teugels martingales , Second National Mathematics Seminar, Constantine, Juin 2021.