SIMC 2021 Mathematical Finance and Economics Program			
Day	**Time**	**Activity / Session Topic**	**Speaker**
June 28, 2021	**9:00-4:00**	Pre- Conference Schools	
June 29, 2021	**9:00-12:30**	Pre- Conference Schools	
	2:00-4:00	Special workshop on **Analysis and Synthesis of Music using Mathematics and Computing**	Prof. Dirk Schlingman
	2:00-4:00	Workshop-**Python Ecosystem for Machine Learning**	Prof. Bernard Manderick
June 30, 2021	**9:00-9:30**	Opening ceremony	VC Designate Dr Vincent Ogutu
	9.30-10:15	Plenary-**Bayesian Inference and Decision Making for A/B Testing**	Prof. Bernard Manderick
	10:15-10:45	Panel discussion	
	10.45-11.00	**Break**	
		Mathematical Finance and Economics Track session (11.00-1.00 pm)	**Presenter(s)**
	11:00– 11.30	Bertology: the generalization of hidden Markov models	Michael Ingleby
	11.30-12.00	Application of Deep Neural Networks in Forecasting Foreign Currency Exchange Rates	Nemavhola Andisani, Colin Chibaya and Nixon Muganda Ochara
	12.00-12.30	Pricing Affne stocks with regularly varying properties	Wandile Dlamini, Sulaiman Sani and Peter Mhone
	12.30-1.00	**Networking session**	
	1.00-2.00	**Break**	
	2.00 – 3.00	Plenary session- **GAISEing into the Future of Data Science at the School Level**	Prof. Christine Franklin-American Statistical Association ambassador

		Mathematical Finance and Economics Track session (3.00-4.00 pm)	**Presenter (s)**
	3:00-3:30	SARIMA MODELS: Review and its Application to Kenyans commodity price index of food and beverage.	Dennis Muriithi and Teddy Mutugi
	3:30-4.00	The Ornstein-Uhlenbeck Process for pricing options with Regularly Varying Shocks	Mfundo Mhlongo, Sulaiman Sani and Peter Mhone
July 1, 2021	**9:00-10:00.**	**Response Strategies for Covid-19 Pandemic in Kenya: Role and Value of Mathematical Modelling**	Prof. Samuel Mwalili
	10.00-10.30	**Break**	
		Mathematical Finance and Economics Track session (10.30-12.30 pm)	**Presenter (s)**
	10:30 – 11:00	Trading Bonds with Sub-exponential Tails	Siphelele Lushaba and Sulaiman Sani
	11.00-11.30	Value at Risk and expected shortfall for normal weighted inverse Gaussian distributions	Calvin Maina, Joseph Ottieno and Patrick Weke
	11.30-12.00	Modelling the Relationship between spot and future prices: An empirical analysis of the south African power pool.	Kellyjoy. M Mutembei
	12.00-12.30	**Networking session**	
	12:30-2.00	**Break**	
	2.00- 3:00	Plenary session- **Pharmacometrics: The Quantitative Science Undergirding Drug Development and Pharmacotherapy**	Prof. Ene Ette
		Mathematical Finance and Economics Track session (3.10-4.00 pm)	
	3:10-3.40	Determinants of regional economic growth in Kenya	Naftaly Mose
	3.40-4.00	**Networking session**	
July 2, 2021	**10:00-11:00**	Plenary session-**Rates of Decay in the Katznelson_Tzafriri Theorem**	Dr. David Seifert

	11:00-11:30	**Break**	
	11.30-12:30	Future Research-**Biometric Research Program** Closing Remarks	Prof. John Odhiambo