

Final Report on Summer 2010 Faculty Development Grant

Julius N. Esunge, Department of Mathematics

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I was awarded a Faculty Development Grant of \$3500 in the 2009 - 2010 academic year, for a project on “anticipating linear stochastic differential equations”. The specific objectives of this project were to seek ways of solving such equations and discussing their applications.

Out of this initial plan, further work was done with a view to studying the use of stochastic differential equations in actuarial modeling. Moreover, some aspects of my project became the basis of research projects with several undergraduate students, 3 of whom are graduating with honors in mathematics, as well as work with colleagues outside UMW. This collaborative endeavour has yielded two research articles which are under review, amidst hopes for more. In addition, two articles with students have also been submitted and are under review.

The support received from UMW is deeply appreciated, as well as the input from colleagues at international conferences in Cameroon, Botswana, Tunisia; national meetings in Florida and North Carolina were some of our findings have been presented.