

Klébert Kentia Tonleu

PERSONAL INFORMATION

- **Date and place of birth:** May 16th, 1986 in Dschang, Cameroon
- **Sex:** Male

CONTACT DETAILS

- **Address:** Institut für Mathematik, Humboldt Universität zu Berlin, Unter den Linden 6, D-10099 Berlin, Germany
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EDUCATION

- **February 2011-Now:** Ph.D in stochastic finance, Berlin Mathematical School (BMS) Phase II and DFG Research Training Group 1845 Sto-A, Humboldt-Universität zu Berlin (Germany)
Subject: *Generalized good-deal bounds and robust aspects of hedging in incomplete markets under model uncertainty*
- **October 2008-February 2011:** Masters Degree in Mathematical Finance, grade A⁺, Humboldt-Universität zu Berlin (Germany)
Thesis title: *Good-deal bounds via correspondences and BSDEs*
- **October 2008-October 2010:** BMS Phase I, with Qualifying Exam, grade A⁺, Berlin Mathematical School (Germany)
- **August 2007-July 2008:** Postgraduate Diploma in mathematical sciences, grade A⁺, African Institute for Mathematical Sciences (AIMS), University of Cape Town (South-Africa)
AIMS essay title: *Volatility derivatives*
- **October 2006-July 2007:** Honours (*Maîtrise*) in mathematics, grade 13/20 in French grading system, University of Yaoundé I (Cameroon)
- **October 2003-July 2006:** Bachelor of Science (*Licence*) in applied mathematics, grade 15/20 in French grading system, University of Dschang (Cameroon)

RESEARCH INTERESTS

- My research centers around pricing and hedging in the presence of model uncertainty in financial markets (with jumps) and related backward stochastic differential equations methods.

SKILLS

- **Computing Skills:**
 - Programming Languages: Python, Matlab, LaTeX, HTML
 - Operating Systems: Unix, Microsoft Windows
- **Language Skills:** French (native), English (fluently), German (very good) and Yemba (vernacular).
- **Working Skills:**
 - Commitment: I am serious, hard working and self-disciplined.
 - Group-work skills: I have led many group works at AIMS during my training, and have a good experience in teamwork

TEACHING EXPERIENCE

- Teaching assistant for Linear Algebra for Computer Scientists and Physicists (HU Berlin, Winter Semester 2014-2015)
- Teaching assistant for Stochastics 1 (HU Berlin, Summer Semester 2014)
- Teaching assistant for Linear Algebra for Computer Scientists (HU Berlin, Winter Semester 2013-2014)
- Part-time mathematics and physics tutor at the Thales Institute of Yaoundé, Cameroon (2006-2007).

ATTENDED WORKSHOPS, CONFERENCES AND SEMINARS

- **Conferences**
 - Berlin Mathematical School days, February 2009, February 2010, February 2011, Berlin (Germany)
 - 33rd Conference on Stochastic Processes and their Applications, July 2009, Berlin (Germany)
 - Global Derivatives Trading & Risk Management 2011, April 2011, Paris (France)
 - Second Buea International Conference on the Mathematical Sciences, May 2011, University of Buea (Cameroon) [**Talk**]
 - Berlin Mathematical School days, February 2012, Berlin (Germany) [**Poster**]
 - Perspectives in Analysis and Probability: Conference in Honor of Freddy Delbaen, September 2012, ETH Zürich (Switzerland)
 - Stochastic Analysis with applications in biology, finance and physics : Festkolloquium in honour of Hans Föllmer and opening of the DFG research training group 1845, 16-17 Nov 2012, Humboldt Graduate School, Berlin (Germany)
 - Third Buea International Conference on the Mathematical Sciences, April 30 - May 3, 2013, University of Buea (Cameroon) [**Talk**]
 - Advances in Mathematics of Finance - 6th AMaMeF and Banach Center Conference, June 2013, Warsaw University (Poland) [**Talk**]

- **Workshops**

- African Institute for Mathematical Sciences Workshop in Mathematical Finance, February 2008, 2010, Cape Town (South Africa)
- Hermann Otto Lectures, October 2008, Humboldt-Universität zu Berlin (Germany)
- Workshop on Advanced Mathematical Methods for Finance (AMAMEF), September 2010, Humboldt-Universität zu Berlin (Germany)
- 1st Humboldt Distinguished Lecture Series in Applied Mathematics: by R. T. Rockafellar, January 2009, Berlin (Germany)
- Richard-von-Mises-Lecture 2009: A. N. Shiryaev, June 2009, Berlin (Germany)
- 2nd Humboldt Distinguished Lecture Series in Applied Mathematics: by D. Duffie on Dark Markets, June 2010, Berlin (Germany)
- 4th Humboldt Distinguished Lecture Series in Applied Mathematics: by P. Embrechts, June 2012, Berlin (Germany)
- 4th Berlin Workshop on Mathematical Finance for Young Researcher, October 2012, Humboldt-Universität zu Berlin (Germany)
- Mini-Course: "Model risk in finance", June 2013, Wolfgang Pauli Institute (WPI) Vienna (Austria)

- **Summer Schools**

- African Institute for Mathematical Sciences Summer School and Workshop in Mathematical Finance, February 2008, 2010, Cape Town (South Africa)
- Berlin Mathematical School Summer School 2011: Random Motions and Random Graphs, September-October 2011, TU Berlin (Germany)
- Fifth European Summer School in Financial Mathematics, August 2012, École Polytechnique de Paris (France) [**Talk**]
- Buea Summer School on Mathematical Finance and Actuarial Sciences, April 22 - May 3, 2013, University of Buea (Cameroon)
- Sixth European Summer School in Financial Mathematics, August 2013, University of Vienna (Austria) [**Talk**]
- RTG 1845 Berlin-ETH Zürich Summer School on Stochastic Analysis with Applications in Biology, Finance and Physics, September 2013, ETH Zürich (Switzerland)
- Seventh European Summer School in Financial Mathematics, September 2014, University of Oxford (UK)

- **Miscellaneous**

- Berlin Mathematical School assessment for second funding period application: selected as one of the only two student representatives for the area stochastics and mathematical finance, February 2012, Frankfurt (Germany) [**Poster**]
- First AIMS Global Alumni Reunion: selected together with Savannah Nuwagaba as alumni representatives to give the opening speeches, June 2013, AIMS South Africa, Cape Town (South Africa) [**Poster and Opening Speech**]

- **Seminars**

- Stochastic Analysis and Mathematical Finance Research Seminar (HU/TU/QPL), Berlin (Germany)
- Professor Becherer students seminar, HU Berlin [regularly give **talks**].

PAPERS

- D. Becherer, M. Büttner and K. Kentia, Bounded Solutions to Backward SDEs with Jumps of Infinite Activity, Submitted 2014
- D. Becherer and K. Kentia, Hedging under Generalized Good-Deal Bounds and Model Uncertainty, Submitted 2015
- D. Becherer and K. Kentia, Generalized Good-Deal Bounds and Hedging under Unpredictable Event-Risk (in preparation)
- D. Becherer and K. Kentia, Robust Good-Deal Valuation and Hedging in Non-dominated Models (in preparation)

SCHOLARSHIPS AND AWARDS

- **Scholarships:**

- Berlin Mathematical School Phase II Scholarship (Germany, November 2010 - November 2013),
Ph.D Scholarship
- Berlin Mathematical School Phase I Scholarship (Germany, October 2008 - October 2010),
Masters degree Scholarship
- African Institute for Mathematical Sciences Bursary (South-Africa, August 2007 - June 2008),
full bursary to attend the AIMS PGDip programme
- Sub-regional Institute for Statistics and Applied Economics (ISSEA) Scholarship (Cameroon, 2007) (declined)

- **Awards:**

- Berlin Mathematical School Certificate of Excellence, Phase I (Germany, 2010)
- Academic excellence award of the University of Dschang (Cameroon, 2003-2004, 2004-2005, 2005-2006).

MISCELLANEOUS

- AIMS Next Einstein Initiative (<http://www.nexteinstein.org/>): Speech at the launch of the AIMS-NEI and opening of first AIMS research center, June 2008, AIMS South Africa, Cape Town (South Africa) <http://www.youtube.com/watch?v=IK74LX2PZZU>
- Media - BBC Science in Action: Interview contributions for the 10th Anniversary of the Africa Institute for Mathematical Sciences (First broadcast: June 27, 2013 <http://www.bbc.co.uk/programmes/p01b19dw>)
- First AIMS Global Alumni Reunion (<http://globalalumnireunion.org/>) opening speech: June 27, 2013, AIMS South Africa, Cape Town (South Africa) <https://www.youtube.com/watch?v=0s8nXWeBGZ8>
- Interview with Revelations Entertainment in Los Angeles during the AIMS Global Alumni Reunion, June 28 2013, Cape Town (South Africa)
- Director of the intercultural group *Voice of Africa* e.V. in Berlin.

REFERENCES

Prof. Dr. Dirk Becherer (**Ph.D Supervisor**)

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Humboldt Universität zu Berlin
Unter den Linden 6
D-10099 Berlin, Germany

Prof. Dr. Jochen Blath (**BMS Phase II Mentor**)

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10623 Berlin, Germany

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