

# Dr. FADUGBA, Sunday Emmanuel

## PERSONAL DATA

Date of Birth: 4th December, 1983

Place of Birth: Ilesa

Sex: Male

Local Govt. Area: Ilesa East

State of Origin: Osun

Address: House 3, Hon. David Taiwo Estate, Adehun, Ado Ekiti

Email: [emmasfad2006@yahoo.com](mailto:emmasfad2006@yahoo.com), [sunday.fadugba@eksu.edu.ng](mailto:sunday.fadugba@eksu.edu.ng)

Tel: +2348067032044

Status: Married

Number of Children: Two

Websites: [emmasfad.blogspot.com](http://emmasfad.blogspot.com)

## CAREER OBJECTIVE

To work in an institution that would increase my academic knowledge and capability, ensure a fulfilling and rewarding career advancement for the growth and development of the institution.

## STRENGTHS & ATTRIBUTES

Highly self-motivated, Innovative, Ability to learn under no supervision and Computer literate.

## EDUCATION

2017: University of Ibadan, Ibadan, Nigeria, PhD Degree (Financial Mathematics) **Stochastic Analysis and Applications/ Probability**

2012: University of Ibadan, Oyo State, Nigeria, M.Sc. Degree (Numerical Analysis), PhD Grade

2007: University of Ado Ekiti, Ekiti State, Nigeria, B.Sc. Degree (Mathematics), First Class Honours

2000: Ifaki Grammar School, Ifaki Ekiti, Ekiti State, Nigeria, WASSC

2000: Ifaki Grammar School, Ifaki Ekiti, Ekiti State, Nigeria, NECO.

## **OTHER CERTIFICATES**

2008: IEC Career Training Network, Job Creation and Awareness

2012: Gethsemane Prayer school (GPS), Ibadan, Nigeria, Certificate of Completion and Proficiency in “Power of Destiny”

2013: Institute of Mathematical Sciences, 15<sup>th</sup> Regional College on Modelling, Simulation and Optimization, University of Cape Coast, Ghana, West Africa.

2013: Gethsemane Prayer school (GPS), Ibadan, Nigeria, Certificate of Completion and Proficiency in “Contending for your Inheritance”

2014: Christ The Redeemer’s Ministries, School of Disciples, Graduate Course, Lagos State.

2014: Science Domain International, Certificate of Reviewing “A Survey on Elliptic Filters”, British Journal of Applied Science and Technology, [www.sciencedomain.org](http://www.sciencedomain.org) .

2014: Science Domain International, Certificate of Reviewing “Algorithms for Solving Doubly Bordered Tridiagonal Linear Systems”, British Journal of Mathematics and Computer Science, [www.sciencedomain.org](http://www.sciencedomain.org)

2014: Gethsemane Prayer school (GPS), Ibadan, Nigeria, Certificate of Completion and Proficiency in “Power for Comprehensive Fruitfulness”

2014: Institute of Mathematical Sciences, African Institute of Mathematical Sciences, and ICTP, 20<sup>th</sup> Abdus Salam/ Edward Bouchet Regional College on Functional Analysis, Differential Equations and Applications, University of Ghana, Legon, Accra, Ghana, West Africa.

2015: Gethsemane Prayer school (GPS), Ibadan, Nigeria, Certificate of Completion and Proficiency in “Power and Glory”

2015: A Training Workshop on the Nigerian Universities Electronic Teaching and Learning Platform, Ekiti State University, Ado Ekiti, Nigeria.

2015: Oracle Academy Training-Java Programming, Ekiti State University, Ado Ekiti, Nigeria.

2017: International Conference on Contemporary Mathematics and the Real World, University of Ibadan, Ibadan, Nigeria.

2018: Google Africa Scholarship Program, Android Learning Community, (Meet up Facilitator)

## **OTHER ACTIVITIES WITHIN THE UNIVERSITY**

- Member of Departmental Business Committee
- Level Coordinator
- Adjunct Lecturer, Department of Computer Science.

## MEMBERSHIP ASSOCIATIONS

- American Association of Science and Technology, (MAASCIT), [www.aascit.org](http://www.aascit.org), USA
- Institute of Mathematical Sciences, Legon-Accra, Ghana, West Africa
- Greenfield Advanced Research Publishing House (GARPH), India
- Science and Development Network, 9–11 Richmond Buildings, London W1D 3HF, United Kingdom
- i-Xplore International Research Journal Consortium, India
- International Association of Engineers (IAENG), [www.iaeng.org](http://www.iaeng.org), Hong Kong
- The IAENG Society of Bioinformatics, Hong Kong
- The IAENG Society of Scientific Computing, Hong kong
- International Journal of Scientific and Technology Research, [www.ijstr.org](http://www.ijstr.org) (Reviewer)
- Kindi Publications, Open Journals of Technical Sciences, [www.kindipublication.com](http://www.kindipublication.com) (Advisory/ Reviewers Board)
- International Journal of Mathematics and Statistics Studies, European Centre for Research Training and Development, [www.ea-journals.org](http://www.ea-journals.org), United Kingdom (Research Fellow)
- American Journal of Life Sciences, Science Publishing Groug(SPG), [www.sciencepublishinggroup.com](http://www.sciencepublishinggroup.com), (Editorial Board Member).
- American Open Mathematics Journal, Research and Knowledge Publication, [www.rekpub.com](http://www.rekpub.com), (Editorial Board Member).
- IEC University International Journal of Engineering, Management and Sciences [www.journal.iecuniversity.com/editorial-board](http://www.journal.iecuniversity.com/editorial-board), (Editorial Board Member).
- Applied and Computational Mathematics, Computational Finance(Special Issue), Science Publishing Groug(SPG), [www.sciencepublishinggroup.com](http://www.sciencepublishinggroup.com), (Lead Guest Editor) <http://www.membership.sciencepublishinggroup.com/sundayfadugba>
- Advances in Bioscience and Bioengineering, Science Publishing Group (SPG), [www.sciencepublishinggroup.com](http://www.sciencepublishinggroup.com), (Editorial Board Member)
- Oracle Academy Institutional member.

- World Academy of Informatics and Management Science, [www.waims.org/members-list](http://www.waims.org/members-list), (Member)
- SCIREA Journal of Mathematics, <http://www.scirea.org/journal/EditorialBoard?JournalID=11000>, (Editorial Board Member)
- International Technology and Science Publication (Professional Membership), <http://www.itspoa.com>, (Editorial Board Member)
- MathLAB Journals, <http://purkh.com/index.php/mathlab/about/editorialTeam>, (Editorial Board Member)
- Systemic Initiative for Modeling Investigations and Opportunities with Differential Equations (SIMIODE), Tutor.

## **WORK EXPERIENCE**

### **NYSC Service Year**

2008: Secondary Commercial School, Assa, Ohaji, Imo State, Nigeria.

Mathematics Teacher for J.S.S 1-3, S.S.S 1-3

- Introduction of extra curriculum learning activities.
- Effectively instructing and evaluating learning while maintaining discipline.
- Corrected disciplinary problems, interactions with Parents and students.
- Effectively organized time, space and resources to balance heavy workload and deadline.

### **Teacher**

2009: Global School of Science, Iyana Church, Ibadan, Oyo State, Nigeria.

Teaching Activities:

Mathematics S.S.S 1, Further Mathematics S.S.S 1-3

### **Mathematics Tutor**

2011: Campus Links Tutor, Opposite Startimes Shop, Total Garden, Ibadan, Oyo State, Nigeria.

Teaching Activities:

Cambridge A Level, GRE, SAT and GMAT

2011: Apex Tutorial Classes, Monatan, Ibadan, Oyo State, Nigeria.

Teaching Activities:

**Lecturer**

2011: Olabisi Onabanjo University Consult, Mokola Centre, Ibadan, Oyo State, Nigeria.

Teaching Activities:

GNC 101 (Introduction to Statistics)

**Graduate Assistant**

2011 - 2012: Afe Babalola University, Ado Ekiti, Ekiti State, Nigeria.

Teaching Activities:

MAT 101-- Algebra and Trigonometry, MAT 102-- Vectorial Mechanics, MAT104-- Calculus, MAT 202-- Elementary Differential Equations, MAT 204-- Linear Algebra II and MAT 207-- Real Analysis I

**Assistant Lecturer**

2012 -2015: Ekiti State University, Ado Ekiti, Nigeria

**Lecturer II**

2015 to 2017: Ekiti State University, Ado Ekiti, Nigeria

Teaching Activities:

MAT 101-- Algebra and Trigonometry, MAT 102—Vectorial Mechanics, MAT 204-- Linear Algebra II, MAT 205-- Set, Logic and Algebra, MAT 206—Introduction to Numerical Analysis (Mathematics), CSC 204—Introduction to Numerical Analysis, CSC 214—Introduction to Numerical Analysis (Computer Science), MAT 305-- Vector and Tensor Analysis, MAT 312—Numerical Method II, CSC 307—Numerical Linear Algebra, MAT 411—Analytical Dynamics II, MAT 412-- Field Theory, MAT 413—Advanced Numerical Analysis, GST 115—ICT, GST 118-- History and Philosophy of Science, CSC 411-- Numerical Analysis II (Computer Science), CSC 411-- Advanced Numerical Analysis (Mathematics), CSC 424—Advanced Numerical Analysis (Computer Science), CSC 432—Application Packages Development II

**Lecturer I**

2017 to Date: Ekiti State University, Ado Ekiti, Nigeria

Teaching Activities:

MAT 101-- Algebra and Trigonometry, MAT 411—Analytical Dynamics II, MAT 413: Advanced Numerical Analysis

Sandwich Courses:

MAT 202-- Elementary Differential Equations, MAT 203-- Linear Algebra I, MAT 204-- Linear Algebra II, MAT 206—Introduction to Numerical Analysis (Mathematics), MAT 302—Abstract Algebra II, MAT 305-- Vector and Tensor Analysis, MAT 401—Ordinary Differential Equations, MAT 402: Partial Differential Equations, MAT 403: Functional Analysis, MAT 404: Measure and Integration, CSC 214: Introduction to Numerical Analysis (Computer Science), CSC 411: Numerical Analysis II

## RESEARCH PROJECT

### B.Sc. Dissertation

**Fadugba Sunday Emmanuel** (2007): Numerical Methods for Solving Initial Value Problems in Ordinary Differential Equations (The Comparative Study of Runge –Kutta Methods and Euler’s Method), University of Ado Ekiti, Ekiti State, Nigeria

### M.Sc. Thesis

**Fadugba Sunday Emmanuel** (2011): On Some Numerical Methods for Options Valuation, University of Ibadan, Ibadan, Nigeria.

### PhD Thesis

**Fadugba Sunday Emmanuel** (2017): Mellin Transform Method for the Valuation of American Power Put Option, University of Ibadan, Ibadan, Nigeria.

## REVIEWER FOR THE FOLLOWING JOURNALS

- Kamala-Raj Enterprises (KRE), 2273, Gali Rari Paharawali, Chawri Bazar, Delhi, 110006, India
- Kindi Publications, Open Journals of Technical Sciences (OJTS), [www.kindipublication.com](http://www.kindipublication.com)
- Advanced Journal of Physical Sciences (AJPS), [accessinternationaljournals.org/AJPS](http://accessinternationaljournals.org/AJPS),
- International Scholars Journal (ISJ), [www.internationalscholarsjournals.org](http://www.internationalscholarsjournals.org)
- Physical Sciences Research International, [www.netjournals.org](http://www.netjournals.org)
- Education Research Journal (ERJ), [www.resjournals.com/ERJ/index.htm](http://www.resjournals.com/ERJ/index.htm)
- American Journal of Life Sciences (AJLS), <http://www.sciencepublishinggroup.com/j/ajls>
- British Journal of Mathematics and Computer Science (BJMCS), [www.sciencedomain.org](http://www.sciencedomain.org), (Reviewer), 2013
- International Journal of Operational Research (IJOR), [www.inderscience.com](http://www.inderscience.com)

- Issues in Business, Management and Economics (IBME), <http://www.journalissues.org/journals-home.php?id=2>
- British Journal of Applied Science and Technology, [www.sciencedomain.org](http://www.sciencedomain.org),
- British Journal of Applied Science and Technology, [www.sciencedomain.org](http://www.sciencedomain.org),
- International Journal of Mathematics in Operational Research (IJMOR), [www.inderscience.com/ijmor](http://www.inderscience.com/ijmor)
- Journal of Scientific Research and Studies (JSRS), [www.modernrespub.org/jsrs/index.htm](http://www.modernrespub.org/jsrs/index.htm)
- American Journal of Life Sciences (AJLS), [www.sciencepublishinggroup.com/j/ajls](http://www.sciencepublishinggroup.com/j/ajls)
- Herald Journal of Geography and Regional Planning (HJGRP), [www.heraldjournals.org/hjgrp](http://www.heraldjournals.org/hjgrp)
- Journal of Scientific Research and Studies (JSRS), [www.modernrespub.org/jsrs/index.htm](http://www.modernrespub.org/jsrs/index.htm),
- Herald Journal of Marketing and Business Management (HJMBA), [www.heraldjournals.org](http://www.heraldjournals.org) ,
- Journal of Economics and International Business Management (JEIBM), [www.sciencewebpublishing.net/jeibm](http://www.sciencewebpublishing.net/jeibm),
- Science Journal of Public Health (SJPH), [www.sciencepublishinggroup.com/j/sjph](http://www.sciencepublishinggroup.com/j/sjph),
- International Journal of Education Policy Research and Review (IJEPRR), [www.journalissues.org/journals-home.php?id=7](http://www.journalissues.org/journals-home.php?id=7),
- International Journal of Research in Environmental Studies, [www.bluepenjournals.org/ijres](http://www.bluepenjournals.org/ijres),
- British Journal of Mathematics and Computer Science, [www.sciencedomain.org](http://www.sciencedomain.org)
- World Journal of Engineering and Physical Sciences, [www.wsrjournals.org/journal/wjeps](http://www.wsrjournals.org/journal/wjeps),
- British Journal of Mathematics and Computer Science, [www.sciencedomain.org](http://www.sciencedomain.org),
- Journal of Basic and Applied Research international, [www.ikpress.org](http://www.ikpress.org) (Reviewer), 2015
- Time Journal of Engineering and Physical Sciences, [www.timejournals.org/TJEPS](http://www.timejournals.org/TJEPS)
- MathLAB Journals,

## PUBLICATIONS

### PUBLISHED PAPERS THAT HAVE ALREADY APPEARED IN LEARNED JOURNALS

1. **Fadugba Sunday**, Nwozo Chukwuma and Babalola Teniola (2012): The Comparative Study of Finite Difference Method and Monte Carlo Method for Pricing European Options,

Mathematical Theory and Modeling, [www.iiste.org](http://www.iiste.org), ISSN 2224-5804 (Paper), ISSN 2225-0522 (Online) Vol. 2, No. 4, 60-66, USA.

2. **Fadugba S. Emmanuel**, Adefolaju F. Helen and Akindutire O. Helen (2012): On the Stability and Accuracy of Finite Difference Method for Options Pricing, Mathematical Theory and Modeling, [www.iiste.org](http://www.iiste.org), ISSN 2224-5804 (Paper), ISSN 2225-0522 (Online), Vol. 2, No. 6, 101-108, USA.
3. Ogunrinde R. Bosede , **Fadugba S. Emmanuel**, Okunlola J. Temitayo (2012): On Some Numerical Methods for Solving Initial Value problems in Ordinary differential Equations, International Organization of Science and Research, Journal of Mathematics (IOSRJM), [www.iosrjournals.org](http://www.iosrjournals.org), ISSN: 2278-5728, Vol. 1, No. 3, 25-31, India.
4. **Fadugba S. Emmanuel**, Okunlola J. Temitayo and Adeyemo O. Adesina (2012): On the Strength and weakness of Binomial Model for Pricing Vanilla Options, International Journal of Advanced Research in Engineering and Applied Sciences, Vol. 1, ISSN: 2278-6252, No. 1, 13-22, India.
5. Nwozo C. R. and **Fadugba S. E.** (2012): Some Numerical Methods for Options Valuation, JAMB, Communications in Mathematical Finance, Scienpress Ltd, ISSN: 2241-1968 (print), 2241-195X (online), Vol. 1, No. 1, 51-74, United Kingdom.
6. Ogunrinde R. B. and **Fadugba S. E.** (2012): Development of the New Scheme for the solution of Initial Value Problems in Ordinary Differential Equations, International Organization of Scientific Research (IOSR), Journal of Mathematics (IOSRJM), [www.iosrjournals.org](http://www.iosrjournals.org), ISSN: 2278-5728, Vol. 2, No. 2, 24-29, India.
7. Okunlola J. Temitayo and **Fadugba S. Emmanuel** (2012): On the Convergence of an Implicit Linear Multistep method of Order Six for the Solution of Ordinary Differential Equations, International Journal of Advanced Research in Engineering and Applied Sciences, ISSN: 2278-6252, Vol. 1, No. 3, 10-15, India.
8. **Fadugba S. E.** and Okunlola J. T (2012): On the Error Analysis of the New formulation of One Step Method into Linear Multistep Method, International Journal of Scientific and Technology Research, ISSN 2277-8616 , Vol. 1, No. 9, 35-37, France.
9. **Fadugba S. E.** and Okunlola J. T (2012): Chebyshev Expansion Method for the Solution of Polynomial and Non-Polynomial Variable Coefficients Differential Equations, International Journal of Advanced Scientific and Technical Research, ISSN 2249-9954, Vol.5, No. 2, 418-427, ISSN 2249-9954, United Kingdom.
10. **Sunday Fadugba**, Bosede Ogunrinde and Temitayo Okunlola (2012): Euler's Method for Solving Initial Value Problems in Ordinary Differential Equations, Pacific Journal of Science and Technology, <http://www.akamaiuniversity.us/PJST.htm>, Vol. 13, No. 2, 152-158, Akamai University, Emory Road, USA.



11. Nwozo C. R. and **Fadugba S. E.** (2012): Monte Carlo Method for Pricing Some Path Dependent Options, International Journal of Applied Mathematics, Vol. 25, No. 6, 763-778, Bulgaria (**ZentralBlatt, Zbl 1272.911126, MR3086796**).
12. **Fadugba S. Emmanuel**, Okunlola J. Temitayo and Adeyemo A. Oluwaseyi (2013): On the Robustness of Binomial Model and Finite Difference Method for Pricing European Options, International Journal of IT, Engineering and Applied Sciences Research (IJIEASR), Vol. 2, No. 2, ISSN: 2319-4413, 5-11, India.
13. Ogunrinde R. B. and **Fadugba S. E.** (2013): On the Derivation of the Stability Function of a New Numerical Scheme of Order Seven for the Solution of Initial Value Problems in Ordinary Differential Equations, International Journal of Advanced Research in Engineering and Applied Sciences, ISSN: 2278-6252, Vol. 2, No. 2, 1-9, India.
14. **Fadugba S. Emmanuel** and Okunlola J. Temitayo (2013): The Comparative Study of the Accuracy of an Implicit Linear Multistep Method of Order Six and Classical Runge Kutta Method for the Solution of Initial Value Problems in Ordinary Differential Equations, International Journal of Advanced Scientific and Technical Research, ISSN: 2249-9954, Vol. 1, No. 3, 33-38, United Kingdom.
15. Adegboyegun Bolujo and **Fadugba Sunday** (2013): A Semi-Analytic Algorithm for Solving System of Nonlinear Partial Differential Equations. The International Institute for Science, Technology and Education, Journal of Mathematical Theory and Modelling, ISSN 2224-5804 (Paper) ISSN 2225-0522 (Online), Vol. 3, No. 5, 13-17, USA.
16. **Fadugba S. E.**, Adegboyegun B. J. and Ogunbiyi O. T. (2013): On the Convergence of Euler Maruyama Method and Milstein Scheme for the Solution of Stochastic Differential Equations, International Journal of Applied Mathematics and Modelling, [www.kindipublication.com](http://www.kindipublication.com), ISSN: 2336-0054, Vol.1, No. 1, 9-15, India
17. **Fadugba S. E.**, Zelibe S. C. and Edogbanya O. H. (2013): On the Adomian Decomposition Method for the Solution of Second Order Ordinary Differential Equations, International Journal of Mathematics and Statistics Studies, European Centre for Research Training and Development, [www.ea-journals.org](http://www.ea-journals.org), Vol. 1, No. 2, 20-29, United Kingdom
18. S. N. Ogunyebi, A. Adedowole and **S. E. Fadugba** (2013): Dynamic Deflection of a Non-Uniform Rayleigh Beam when under the Action of Distributed Load, Pacific Journal of Science and Technology, <http://www.akamaiuniversity.us/PJST.htm>, Vol. 14, No. 1, 157-161, Akamai University, Emory Road, USA.
19. **Fadugba S. E.** (2013): On the Accuracy of an Improved Adomian Decomposition Method for the Solution of Ordinary Differential Equations, International Journal of Applied Mathematics and Modelling, [www.kindipublication.com](http://www.kindipublication.com). ISSN: 2336-0054, Vol. 1, No. 2, 10-20.

20. **Fadugba S. E**, Nwozo C. R., Okunlola J. T., Adeyemo O.A and Ajayi A. O (2013): On the Accuracy of Binomial Model and Monte Carlo Method for Pricing European Options, International Journal of Mathematics and Statistics Studies, European Centre for Research Training and Development, [www.ea-journals.org](http://www.ea-journals.org), Vol.1, No. 3, 38-54, September, 2013, United Kingdom.
21. **Fadugba S. E.**, Edoqbanya O. H. and Zelibe S. C. (2013): Crank Nicolson Method for Solving Parabolic Partial Differential Equations, International Journal of Applied Mathematics and Modelling, [www.kindipublication.com](http://www.kindipublication.com), ISSN: 2336-0054 , Vol. 1, No. 3, 8-23.
22. **Fadugba S. E.**, Ajayi A. O. and Nwozo C. R. (2013): Effect of Volatility on Binomial Model for the Valuation of American Options, International Journal of Pure and Applied Sciences and Technology, [www.ijopaasat.in](http://www.ijopaasat.in), ISSN 2229 – 6107, Vol. 18, No. 1, 43-53.
23. **Fadugba S. E.** and Adegboyegun B. J. (2013): On Some Finite Difference Methods for Solving Initial-Boundary Value Problems in Partial Differential Equations, Global Advanced Research Journal of Physical and Applied Sciences, [www.garj.org/garjpas/content/2013/september.htm](http://www.garj.org/garjpas/content/2013/september.htm), Vol. 2, No. 2, 017-023
24. **Fadugba S. E.** and Nwozo C. R. (2013): Crank Nicolson Finite Difference Method for the Valuation of Options, Pacific Journal of Science and Technology, <http://www.akamaiuniversity.us/PJST.htm>, Vol. 14, No. 2, 136-146, Akamai University, Emory Road, USA.
25. **Fadugba S. E.**, Ogunyebi S. N. and Okunlola J. T. (2014): On the Comparative Study of Some Numerical Methods for the Solution of Initial Value Problems in Ordinary Differential Equations, International Journal of Innovation in Science and Mathematics, ISSN(Online): 2347-9051, [www.ijism.org](http://www.ijism.org), Vol. 2, No. 1, 61-67.
26. Nwozo C.R. and **Fadugba S.E.** (2014): On the Accuracy of Binomial Model for the Valuation of Standard Options with Dividend Yield in the Context of Black-Scholes Model, IAENG International Journal of Applied Mathematics, [www.iaeng.org/IJAM/issues\\_v44/issue\\_1/index.html](http://www.iaeng.org/IJAM/issues_v44/issue_1/index.html), Vol. 44, No. 1, 33-44, Hong Kong, (Scopus, MR322146).
27. Nwozo C.R. and **Fadugba S.E.** (2014): On the Strength and Accuracy of Advanced Monte Carlo Method for the Valuation of American Options, International Journal of Mathematics and Computation, ISSN 0974-5718 (Print); ISSN 0974-570X (Online), [www.ceserp.com/cp-jour](http://www.ceserp.com/cp-jour), Vol. 25, No. 4, 27-41, (MR3213286).
28. **Fadugba S.E.** and C.R. Nwozo (2014): On the Comparative Study of Some Numerical Methods for Vanilla Option Valuation, Communication in Applied Sciences, ISSN 2201-7372, [infinitypress@outlook.info/index.php/cas/article/view/629](http://infinitypress@outlook.info/index.php/cas/article/view/629), Vol. 2, No. 1, 65-84, China.
29. **S.E. Fadugba**, S.C. Zelibe, C. Achudume and O. O. Olubanwo, (2014): On Statistical Analysis of Water Pollution in Yoghurt Industry, South West, Nigeria, Global Advanced Research

Journal of Physical and Applied Sciences, [www.garj.org/garjpas/content/2014/march.htm](http://www.garj.org/garjpas/content/2014/march.htm), Vol. 3, No. 1, 001-007.

30. **Fadugba S.E.** and Edogbanya O.H. (2014): On the Valuation of Credit Risk via Reduced-form Approach, Global Journal of Science Frontier Research, [https://globaljournals.org/GJSFR\\_Volume14/6-On-the-Valuation-Credit-Risk.pdf](https://globaljournals.org/GJSFR_Volume14/6-On-the-Valuation-Credit-Risk.pdf), Vol. 14, No. 1, Version 1, 49-61, USA.
31. Adedoyin Olayinka Ajayi, Kayode Boniface Alese, **Sunday Emmanuel Fadugba** and Kolade Owoeye (2014): Sensing the Nation: Smart Grid's Risks and Vulnerabilities, International Journal of Communications, Network and System Sciences (IJCNS), <http://www.scirp.org/journal/ijcns>, <http://dx.doi.org/10.4236/ijcns.2014.75017>, Vol. 7, No. 5, 151-163, USA.
32. Edogbanya O. H. and **Fadugba S. E.** (2014): On Structural Approach for the Valuation of Credit Risk, Journal of Mathematics and System Science, David Publishing, [www.davidpublishing.com](http://www.davidpublishing.com), Vol. 4, No. 6, 377-386, USA.
33. **Sunday Emmanuel Fadugba**, Joseph Temitayo Okunlola, Adedoyin Olayinka Ajayi and Olaronke Helen Edogbanya (2014): On Mathematical Model for the Study of Traffic Flow on the High Ways, International Journal of Mathematical Research, Pak Publishing Group, [www.pakinsight.com](http://www.pakinsight.com), Vol. 3, No. 3, 25-36, Pakistan.
34. Chuma Raphael Nwozo and **Sunday Emmanuel Fadugba** (2014): Performance Measure of Laplace Transforms for Pricing Path Dependent Options, International Journal of Pure and Applied Mathematics, ISSN: 1311-8080 (printed version); ISSN: 1314-3395 (on-line version), [www.ijpam.eu](http://www.ijpam.eu), [dx.doi.org/10.12732/ijpam.v94i2.5](http://dx.doi.org/10.12732/ijpam.v94i2.5), Vol. 94, No. 2, 175-197, Bulgaria, (Scopus).
35. **Fadugba Sunday Emmanuel** (2014): The Mellin Transforms Method as an Alternative Analytic Solution for the Valuation of Geometric Asian Option, Applied and Computational Mathematics, Special Issue: Computational Finance, [www.sciencepublishinggroup.com/j/acm](http://www.sciencepublishinggroup.com/j/acm), [doi: 10.11648/j.acm.s.20140301.11](https://doi.org/10.11648/j.acm.s.20140301.11), ISSN: 2328-5605 (Print); ISSN: 2328-5613 (Online), Vol. 3, No. 1, 1-7, August 10, USA.
36. **Fadugba S.E.** and Edogbanya O.H, (2014): On Hybrid Model for the Valuation of Credit Risk, Science Publishing Group, Computational Finance, [www.sciencepublishinggroup.com/j/acm](http://www.sciencepublishinggroup.com/j/acm), [doi:10.11648.j.acm.s.20140301.12](https://doi.org/10.11648/j.acm.s.20140301.12), ISSN: 2328-5605 (Print); ISSN: 2328-5613 (Online), Vol. 3, No. 1, 8-11, August 20, USA.
37. C.R. Nwozo, C. Achudume and **S.E. Fadugba** (2014): Optimal penalty and regulatory enforcement of an insider trading, African Advances in Mathematics and Computer Science – AAMCS, [www.academiairesearch.org](http://www.academiairesearch.org), Vol. 1, No. 1, 1-7, USA.
38. Chuma Raphael Nwozo and **Sunday Emmanuel Fadugba** (2014): Mellin Transform Method for the Valuation of Some Vanilla Power Options with Non-Dividend Yield, International

Journal of Pure and Applied Mathematics, ISSN: 1311-8080 (printed version); ISSN: 1314-3395 (on-line version), [www.ijpam.eu](http://www.ijpam.eu), [dx.doi.org/10.12732/ijpam.v96i1.7](http://dx.doi.org/10.12732/ijpam.v96i1.7), Vol. 96, No. 1, 79-104, Bulgaria, (**Scopus**).

39. **Fadugba S.E**, Ajayi A.O and Okedele O.H (2014): Performance Measure of Binomial Model for Pricing American and European Options, Science Publishing Group, Computational Finance, [www.sciencepublishinggroup.com/j/acm](http://www.sciencepublishinggroup.com/j/acm), [doi:10.11648/j.acm.s.20140301.14](http://doi.org/10.11648/j.acm.s.20140301.14), ISSN: 2328-5605 (Print), ISSN: 2328-5613 (Online), Vol. 3, Special Issue 1, 18-30, October 20, USA
40. **Fadugba Sunday Emmanuel** and Okunlola Joseph Temitayo (2014): On the Combination of Merton and Heston Models in the Theory of Options Pricing, International Journal of Applied Science and Mathematics, [www.ijasm.org](http://www.ijasm.org), Vol. 1, No. 1, 22-27, India
41. Chuma Raphael Nwozo and **Sunday Emmanuel Fadugba** (2015): On Stochastic Volatility in the Valuation of European Options, British Journal of Mathematics and Computer Science, [www.sciencedomain.org](http://www.sciencedomain.org), DOI: 10.9734/BJMCS/2015/13176, ISSN: 2231-0851, Vol. 5, No. 1, 104- 127, UK.
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## PAPERS ALREADY ACCEPTED FOR PUBLICATION

1. **Fadugba, S.E.** (2019): Comparative Study of the Reduced Differential Transform and Sumudu Transform for Solving Fractional Black-Scholes Equation for a European Call Option Problem, International Journal of Mathematics and Statistics, Abu Dhabi, UAE (To appear in Vol. 19, Issue 3, 2019).
2. **Fadugba, S.E.** and Okunlola, J.T. (2019): Solution of the Black-Scholes Partial Differential Equation for the Vanilla Options via the Reduced Differential Transform Method, International Journal of Mathematics and Computation, Abu Dhabi, UAE (To appear March, 2019).
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4. Ogunlade, T.O., **Fadugba, S.E.** and Ogunmiloro, M.O. (2018): Stability Analysis and Optimal Control of Vaccination and Treatment of a SIR Epidemiological Deterministic Model with Relapse, International Journal of Mathematical Modelling & Computations, Islamic Azad University, Central Tehran Branch (Under Production).
5. **Fadugba S.E.** and Nwozo C.R. (2018): Mellin transforms and its applications in perpetual American power put options valuation, Transactions of the Nigerian Association of Mathematical Physics. Nigeria (Under Production).
6. **Fadugba S.E.** (2018): Construction of an Explicit Linear Two-Step Method of Maximal Order, Advanced Science, Engineering and Medicine (Under Production).

## PAPERS ALREADY SUBMITTED FOR PUBLICATION

1. **Fadugba Sunday Emmanuel** and Pankaj Thakur (2018): A New Efficient Analytical Method for Solving Local Fractional Black-Scholes Partial Differential Equation arising in Financial Markets, Structural Integrity and life (Scopus)
2. Fadugba S.E and Edogbanya, O.H. (2018): The Comparative Study of Two Semi-analytical Methods for the Solution of time-Fractional Black-Scholes Equation in a Caputo Sense, Fractional Calculus and Applied Analysis.
3. Pankaj Thakur, Shidev Shahi, Satya Bir Singh and Fadugba Sunday Emmanuel (2018): Elastic-Plastic Stresses in a Rotating Disc with Rigid Inclusion and having Thickness and Density Profile using Seth's Theory, Defence Science Journal (Scopus).
4. **Fadugba Sunday Emmanuel** and Pankaj Thakur (2018): A New Analytical Series Solution of Time Fractional-Order Diffusion Equations of Various Dimensions Using Fractional Laplace Transform Homotopy Perturbation Method, Journal of Fractional Calculus and Applications (JFCA).
5. **Fadugba Sunday Emmanuel and** Sania Qureshi (2018): Convergence Numerical Method using Transcendental Function of Exponential Type to Solve Continuous Dynamical Systems, Journal of Coupled Systems and Multiscale Dynamics (JCSMD) (Emerging Sources Citation Index).



6. Ogunmiloro, O.M., **Fadugba, S.E.**, Ogunlade, T.O. and Kareem, H.T. (2018): Bifurcation and Global Analysis of the Transmission Dynamics of a Generalized SEIR Model with Non-Linear Incidence Rate.
7. **Fadugba Sunday Emmanuel** (2018): American Put Options with Non-Dividend Yield under the Fractal Transmission System in the Domain of the Laplace Transform, International Journal of Statistics and Economics, Abu Dhabi, UAE.

## BOOKS/MONOGRAPHS

### AUTHORED BOOKS:

1. **Sunday Fadugba**, On Some Numerical Methods for Options Valuation (Financial Derivatives), LAP: Lambert Academic Publishing, (2012-08-09), ISBN-13: 978-3-659-20278-0, ISBN-10: 3659202789, EAN: 9783659202780, Book Language: English, Number of Pages: 168
2. **Sunday Fadugba**, Introduction to Statistics: Teach Yourself Statistics, LAP: Lambert Academic Publishing, (2012-09-06), ISBN: 978-3-659-23123-0, Book Language: English, Number of Pages: 57.
3. Ibijola E.A., Ogunrinde R.B., Ekong D.O., Oke M.O., Ogunyebi S.N. and **Fadugba S.E.** "Vectorial Mechanics", Reprinted (2017), Published in Nigeria by PETOA Educational Publishers.
4. Oke, M.O., Ayinde, S.O., Adebayo, K.J. and **Fadugba, S.E.**, (2017): Algebra and Trigonometry, Published in Nigeria by PETOA Educational Publishers.

### CONFERENCES, SEMINARS AND WORKSHOPS ATTENDED WITH DATES

- i. 3rd Annual Ibadan Sustainable Development Summit (ISDS), University of Ibadan, Ibadan, 2012
  - Kolade Owoeye, **Sunday Fadugba** and Ayodeji Adelekun. (2012): Fraud Detection Using Data Mining Techniques on Internet Banking, 3rd Annual Ibadan Sustainable Development Summit (ISDS), University of Ibadan, Ibadan.
- ii. Sensitization Meeting on EKSU Strategic Planning (SP), Ekiti State University, Ado Ekiti, 2013.
- iii. Research for Development, Ekiti State University, Ado Ekiti Maiden EKSU Research Fair, 2012
- iv. 15<sup>th</sup> Regional College on Modelling, Simulation and Optimization, University of Cape Coast, Ghana, West Africa, 29th April – 10th May, 2013
  - **Fadugba S. E.**, Okunlola J. T., Nwozo C. R., Adebessin S. O. (2013): Binomial Model for the Valuation of Standard Options, 15<sup>th</sup> Regional College on Modelling, Simulation and Optimization, University of Cape Coast, Ghana, West Africa (Paper Presented)
- v. 20<sup>th</sup> Abdus Salam/ Edward Bouchet Regional College on Functional Analysis, Differential Equations and Applications, University of Ghana, Legon, Acra, 30th June – 4th July, 2014

- vi. Sensitization Workshop on Distance Learning Programme (Widening Access to Quality University Education through Distance Learning Programme), Ekiti State University, Ado Ekiti, Nigeria, 30th September, 2014
- vii. A Day Workshop on ICT Training Programme for Academic Staff on Online Computation of Results, ICT Centre, Ekiti State University, Ado Ekiti, Nigeria, 26th February, 2015.
- viii. 3-Day International Symposium on Mathematical and Statistical Finance with emphasis on Financial Markets, Bank Financial Management and Economic Development, Mathematics/Statistics Complex, University of Ibadan, Oyo State, Nigeria, September 1-3, 2015.
  - **S.E. Fadugba** and C.R. Nwozo (2015): Mellin Transform for the Valuation of European Power Options.
- ix. A Training Workshop on the Nigerian Universities Electronic Teaching and Learning Platform, Ekiti State University, Ado Ekiti, Nigeria, 26th -28th October, 2015.
- x. Oracle Academy Training-Java Programming, Ekiti State University, Ado Ekiti, Ekiti State, Nigeria, 23rd -27th November, 2015.
- xi. Resources Mobilization for increased IGR, Ekiti State University, Ado Ekiti, Ekiti State, Nigeria, 26th – 28th January, 2016
- xii. Imperatives of Building a World-Class Academic Citadel of Learning; Academic Summit 2nd-4th February 2016
- xiii. International Conference on Contemporary Mathematics and the Real World, University of Ibadan, Ibadan, Nigeria, May 22-25, 2017.
  - **S.E. Fadugba** and C.R. Nwozo (2017): Mellin Transforms and Its Applications in Perpetual American Power Put Option.
- xiv. Nigeria Mathematical Society, 37th Annual Conference, Bayero University, Kano, May 8- 11, 2018
  - N. Lasisi , N.I. Akinwande, F. A. Oguntolu, S. Abdulrahman and **S. E. Fadugba** (2018): Mathematical Model for Controlling the Spread of Monkey-Pox Disease.
- xv. Stochastic Analysis, Financial and Insurance Mathematics (SAFIM) Workshop with School, AIMS Ghana, Accra, Ghana, 20th-24th, August 2018.
  - **Fadugba Sunday Emmanuel** (2018): Integral Transform Method for the Solution of Partial Differential Equation for the Price of American Basket Options.

## **AWARDS/PRIZES**

### **Bachelor of Science (B.Sc.) in Mathematics**

2007: The First Student to have First Class Honours in the Department of Mathematical Sciences, Formerly Ondo State University, University of Ado Ekiti, now Ekiti State University, Nigeria.

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2007: The Best Graduating Student, Faculty of Science, University of Ado Ekiti, Ekiti State, Nigeria.

2007: The Overall Best Graduating Student, Department of Mathematical Sciences, University of Ado Ekiti, Ekiti State, Nigeria.

2007: The Best Graduating Student in Physical Sciences, Faculty of Science, University of Ado Ekiti, Nigeria, Dean of Science Prize.

2007: The Best Graduating Student in Physical Sciences, NASS, University of Ado Ekiti Chapter.

### **Master of Science (M.Sc.) in Mathematics**

2012: The Best Graduating Student, Department of Mathematics, University of Ibadan, Nigeria.

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