Lisbon Financial Mathematics 2011
Winter Meeting

SPECIAL TOPIC

Lévy Processes and Applications

16-17 December
ISEG - Technical University of Lisbon

MINI COURSE

Ernst Eberlein

University of Freiburg

"Lévy driven financial models"

16 Dec. 11h30-13h / 14h30-16h
17 Dec. 09h30-11h / 11.30-13h

INVITED SPEAKERS

Ekaterina Voltchkova

Université Toulouse 1 - Capitole

"A finite-difference scheme for option pricing PIDE's in exponential Lévy models

16 Dec. 16h15-17h

João Guerra

CEMAPRE & ISEG - Technical University of Lisbon

"The predictable representation property for Lévy processes and applications in Finance"

17 Dec. 14h30-15h15

ORGANISERS

Maria do Rosário Grossinho
Fernando Gonçalves
João Guerra
Financial Mathematics Group of CEMAPRE
ISEG - Technical University of Lisbon

INFORMATION AND REGISTRATION

http://cemapre.iseg.utl.pt/finmath/fmwm2011

To register, please send an email to *fmwm2011@cemapre.iseg.utl.pt* with subject "Lisbon Financial Mathematics 2011 - Winter Meeting"

CONTACTS

CEMAPRE
Rua do Quelhas 6
1200-781 Lisboa - Portugal

Ms. Luisa Sana
Phone: +351 213925876 / Fax: +351 213922781
E-mail: *fmwm2011@cemapre.iseg.utl.pt*

Instituto Superior de Economia e Gestão
FCT Fundação para a Ciência e a Tecnologia
MINISTÉRIO DA CIÊNCIA, TECNOLOGIA E ENSINO SUPERIOR
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