Lévy processes and applications in Finance

Financial Mathematics Group – 2011 Working Seminar Cycle

CEMAPRE – Centre for Applied Mathematics and Economics

I. *Lévy processes*, by João M. E. Guerra (CEMAPRE/ISEG).
   Thursday, March 17, 2011, 16h, Sala Delta, Edifício Quelhas, ISEG.

II. *Lévy processes in Finance*, by Diana Enes (ISEG FinMath MSc Student).
   Thursday, March 31, 2011, 16h, Sala Delta, Edifício Quelhas, ISEG.

III. *Stochastic calculus for Lévy processes*, by João M. E. Guerra (CEMAPRE/ISEG).
   Thursday, April 7, 2011, 16h, Sala Delta, Edifício Quelhas, ISEG.

IV. *Pricing with partial integro-differential equations and Feynman-Kač type formulas*, by João M. E. Guerra (CEMAPRE/ISEG).
   Thursday, April 14, 2011, 16h, Sala Delta, Edifício Quelhas, ISEG.