vienna graduate school of finance

Jump-Diffusion and Levy Processes for Financial Mathematics

Prof. Helmut Strasser (Wirtschaftsuniversität Wien)

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Website: http://strasserweb.net/wiki/index.php/Levy_Processes_SS_2007

Course Description:

The course requires good knowledge of stochastic processes with continuous paths, in particular of Ito-processes and Ito-calculus. To be precise, we will refer to the content of my lecture Introduction to Measure Theoretic Probability and Stochastic Calculus (STATS) of the VGSF program. See the lecture notes of this course.
The present course is based on the book
Cont, R. & Tankov, P. Financial Modelling with Jump Processes CRC Press
As main reference for theoretical foundations we use
Protter, P. Stochastic Integration and Differential Equations Springer Verlag, 2003
The course will consist both of working in the classroom and of home reading. Have a look at the following section for an overview.

Time Schedule:

Mon,	Mar 05,	13.00-14.30, H. Strasser's office at WU
Wed,	Mar 07	13.00-14.30, A619
Mon,	Mar 12	13-14.30, A619
Wed,	Mat 14	13-14.30 A618
Mon,	Mar 19	13-14.30 A619
Wed,	Mar 21	13-14.30 A619
Mon,	Mar 26	13-14.30 A618
Wed,	Mar 28	13-14.30 A619
Tue,	May 22	14.00-.15.30, A618
Fri,	May 25	11.30-15.00, A618
Wed,	May 30	13-17.30, H. Strasser's office at WU
~~Fri,~~	~~Jun 08~~	~~14-17.30, A618~~
Tue,	Jun 19	09-12.30, A618
Thu,	Jun 21	09-10.30, A618
Fri,	Jun 22	09-12.30, A618
Mon,	Jun 25	09-10.30, A618
Tue,	Jun 26	09-10.30, A618
Thu,	Jun 28	09-12.30, A618

Location:

Wirtschaftuniversität Wien (WU):
Helmut Strassers Office: UZA 2 - 4. und 5. Ebene, 1090, Augasse 2-6
A618, A619: UZA 4, 6th floor, 1090 Nordbergstr. 15)

Examination:

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Course Material:

Please see Helmut Strasser's Website