Special Topics in Financial Mathematics: Lévy Processes
Spring Semester 2022

Lecturer: Oliver Dragičević

Course description:

The bulk of the course aims at studying fundamental elements of the theory of Lévy processes: the *càdlàg* property, Lévy-Khinchin theorem, Lévy measures, jumps.

Other possible topics (time permitting) include basic relations between random processes on one hand and partial differential equations and potential theory on the other.

Course format:

There will be two hours of lectures per week. The grade will be based on the students' solving the homework problems that will be assigned towards the end of the semester.