Stochastic calculus and PDEs in financial applications

ANDREA PASCUCCI

Abstract

This crash course covers the basic theory of Ito calculus, stochastic differential equations and PDEs with an eye to financial applications. Topics include Brownian integration, SDEs and Feynman-Kac theorems, numerical methods. Throughout the course applications to problems from option pricing and volatility modeling are provided.

schedule

3-February-2022 14-16
4-February-2022 9-11
9-February-2022 14-16
10-February-2022 9-11

technical information

The course will be held only online with a streaming on teams. Interested students should write to andrea.pascucci@unibo.it