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“Time Changed Markov Processes in Unified Credit-Equity Modeling (PDF)” (with R. Mendoza-Arriaga and V. Linetsky), Mathematical Finance, 20, 2010, 527569. “ A Class of Lévy Process Models with almost exact calibration of both barrier and vanilla FX options (PDF) ” (with J. Crosby), Quantitative Finance , May 2010, 1-22.

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Continuous time stochastic processes: martingales, Brownian motion, stationary independent increments, Markov jump processes and Gaussian processes. Invariance principle, random walks, LIL and functional CLT. Markov and strong Markov property. Infinitely divisible laws. Some ergodic theory.

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STOR 832. Stochastic Processes. 3 Credits. Advanced theoretic course including topics selected from foundations of stochastic processes, renewal processes, Markov processes, martingales, point processes. Requisites: Prerequisites, STOR 634 and 635. Grading status: Letter grade.