Hamilton Institute

EPT functions: Non-negativity analysis, Levy processes and Financial applications

Prof. Bernard Hanzon
UCC

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Abstract:
Exponential Polynomial Trigonometric (EPT) functions are being considered as probability density functions. A specific matrix-vector representation is proposed for doing calculations with these functions. We investigate when these functions are non-negative and under which conditions the density functions are infinitely divisible--in which case there is an associated Levy process. Application to option price computations in finance will be presented.

For background information on this topic the website www.2-ept.com can be considered.

Venue: Seminar Room, Hamilton Institute, Rye Hall, NUI Maynooth

Time: 2.00pm - 3.00pm

Travel directions are available at www.hamilton.ie

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