$$S_t \circ c(h)(a_s)_{ti}c(s) + \mathfrak{S}_e m^i n(a_r)$$

Department of Mathematics, University of Utah

De Finetti's control problem
and spectrally negative Lévy processes

Andreas Kyprianou

University of Bath

Time and Place: Friday August 15, 2008; 3:00–4:00 p.m.; LCB 219

In this talk I will give a review of a recent cluster of literature which has emerged in the last 2-3 years which returns to a classical control problem of modern times and reconsiders its solution in a far greater generality using modern concepts from the theory of spectrally negative Lévy processes.

The talk will essentially be based on these slides: http://www.maths.bath.ac.uk/~ak257/ascona.pdf