Research

Colloquium

Two-Sided Optimal Stopping Problem and Applications in Finance

主講人：張明淇 博士
國立交通大學應用數學系

時　間：104 年 3 月 18 日(三) 14：30

地　點：應用數學系多媒體教室（理 408 室）

摘　要：

In this talk, we focus on the optimal stopping problem with two-sided reward functions under the jump-diffusion processes. When the jump density function is unimodal, we prove the existence of the solution to the corresponding free boundary value problem and show that the solution is the value function. The applications in finance are inclusive of the perpetual American strangle option and the perpetual American vertical spread option.