

# GRADUATE SEMINAR

**Rana Alahmadi**

## Mathematical Tools for Stochastic Analysis of the $(B, S)$ - Financial Market

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3 PM

Math and Stat Lounge Room

**Abstract:** This is the first of two seminar talks. In this talk I will not formally discuss the notion of the  $(B, S)$  - financial market. However, I will concentrate on the mathematical tools that are required for the rigorous stochastic analysis. I will talk about notions associated with these types of financial markets, including partitions, conditional probability conditional expectation and martingales.

In my second seminar, I will discuss  $(B, S)$  - financial markets in more details.