



MATHEMATICAL SCIENCES

Colloquium

Partial Integro-Differential Equations and their Application to Physics and Finance

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Abstract

This presentation is an overview of analytical approaches to solution of Partial Integro-Differential Equations (PIDE), their application to certain branches of Physics and Quantitative Finance and methodological development of such approaches to solution of PIDEs, as well as future directions of research on the topic as viewed by the author who is active in this research.