FP7 Marie Curie ITN "Controlled systems" project

Spring School "Stochastic Analysis in Finance"

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Professor Mingshang HU

Title: G-Levy processes under sublinear expectations

Abstract: We introduce G-Levy processes which develop the theory of processes with independent and stationary increments under the framework of sublinear expectations. We then obtain the Levy-Khintchine formula and the existence for G-Levy processes. Specially, we introduce G-Poisson processes.