PROBABILITY SEMINAR

# Title: The Black-Scholes Model and Option Pricing

**Speaker: Alex Barros Azevedo Bomfim**
Affiliation: Universidade de Brasilia

Date: 29-06-2018
Time: 2:00pm

Place: Room MAT-A(Miniauditorium)

**Abstract**: In this seminar, we will present the Black-Scholes model for pricing a European call option. The Black-Scholes formula for pricing a European call option will be obtained as the solution of a particular partial differential equation.

## References

[1] Kuo, H. *Introduction to Stochastic Integration.* Springer, 2006.

[2] Mikosch, T. *Elementary Stochastic Calculus With Finance in View.* World Scientific Publishing Company, 1999.