The Complexity of the Black Scholes Model and the Poisson Process

Renita Shivnauth, 2021

This summer, Renita Shivnauth, under the supervision of Professor Patricia Garmirian, investigated the computational complexity of two well-known processes used to study financial mathematics: the Black Scholes model and the Poisson process. The Black Scholes model is a stochastic, or random, process which models the random movements of stock prices and is based on the well-