

## **Abstract**

This talk is going to be a survey talk that follows the thread of the ideas that lead from some simple conditioning arguments towards Fourier methods for pricing. At this point it looks like the papers to be discussed are:

Hull & White 1987, Stein & Stein 1991, Heston 1993, Bakshi & Madan 1999, Duffie, Pan, & Singleton 2000.

However, this can change. If you are in the Levy Processes class, this will cover different material than the lecture that I gave in that class.