ELISA ALÒS

Universitat Pompeu Fabra
Department of Economics and Business
Jaume I building
Ramon Trias Fargas, 25-27
08005-Barcelona (Spain)
Phone (+34) 93 542 1766
Fax (+34) 93 542 1746

EDUCATION

Ph. D. in Mathematical Sciences (Universitat de Barcelona, 1998)

PUBLICATIONS

- E. Alòs and D. Nualart: Anticipating stochastic Volterra equations. *Stochastic Processes and their Applications* 72 (1997) 73-95

- E. Alòs and D. Nualart: An extension of Itô's formula for anticipating processes. *Journal of Theoretical Probability* 11 (2) (1998) 493-514

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- E. Alòs, J. A. León and D. Nualart: Stochastic heat equation with random coefficients. *Probability Theory and Related Fields* 115 (1) (1999) 41-94.

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- E. Alòs, O. Mazet and D. Nualart: Stochastic calculus with respect to fractional Brownian motion with Hurst index lesser that 1/2. *Stochastic Processes and their Applications* 86 (2000) 121-139

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- E. Alòs and S. Bonaccorsi: Stochastic partial differential equations with Dirichlet white-noise boundary conditions. *Annales de l'Institute Henry Poincaré* 38 (2) (2002) 125-154

· E. Alòs and S. Bonaccorsi: Stability for stochastic partial differential equations with Dirichlet white-noise boundary conditions. *Infin. Dimens. Anal. Quantum Probab. Relat. Top.* 5 (4) (2002) 465-481

· E. Alòs and D. Nualart: Stochastic integration with respect to the fractional Brownian motion. *Stochastic and Stochastic Reports* 75 (3) (2003) 129-152

· E. Alòs (2006): A generalization of Hull and White formula with applications to option pricing approximation. *To appear in Finance and Stochastics*.