1083-60-78 **Barbara Rüdiger*** (ruediger@uni-wuppertal.de), Mathematics Department, , FB C, Bergische Universität Wupppertal, 52119 Wuppertal, Germany. *Structural stability of SPDEs with Lévy noise and applications to finance.*

In [1] we proved the structural stability of SPDEs with Lévy noise, when perturbing the (Lipschitz) drift- and noise coefficients or when differentiating w.r.t initial data. This can in particular be applied [3] to analyze the structural stability of the HJM- forward interest rate model with Lévy noise analyzed in [2] as well as its derivatives [3].

References

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