1093-44-289 **Sergei Levendorskiĭ*** (levendorskii@gmail.com), , United Kingdom. *Fast and accurate pricing using parabolic inverse Fourier and Laplace transforms, and method of paired contours.*

Fast and accurate methods are constructed for (a) pricing European options wide classes of Lévy and affine models; (b) approximate Laplace inversion, (c) approximate calculation of the Wiener-Hopf factors for wide classes of Lévy processes with exponentially decaying Lévy densities, and (d) approximate pricing of barrier and lookback options. In all cases, we use appropriate conformal change-of-variable techniques, which allow us to apply the simplified trapezoid rule with a small number of terms (the changes of variables in the outer and inner integrals and in the formulas for the Wiener-Hopf factors must be compatible in a certain sense). (Received August 19, 2013)