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**Maria C. Mariani** and **Marc Salas\*** ([salasm@nmsu.edu](mailto:salasm@nmsu.edu)), Department of Mathematical Sciences, New Mexico State University, Las Cruces, NM 88003-8001. *Solutions to an integro-differential parabolic problem arising on Financial Mathematics.*

We study an integro-differential parabolic problem modeling a process with jumps in Financial Mathematics. Under suitable conditions, we prove the existence of solutions in a general domain using fixed point methods. (Received February 03, 2010)