

1145-91-742

Srdjan Stojanovic* (stojans@ucmail.uc.edu), Department of Mathematical Sciences,
University of Cincinnati, Cincinnati, OH 45221-0025. *On hedging and pricing in general complete
and incomplete markets*. Preliminary report.

The author's general theory of pricing and hedging for portfolios of financial contracts in general diffusive Markovian markets (see, e.g., S. Stojanovic, "Neutral and Indifference Portfolio Pricing, Hedging and Investing" Springer, New York, 2011) is reviewed, and then some new results and applications are presented. (Received September 13, 2018)