
Optimal Stopping Problem Associated with Jump-Diffusion Processes

Yasushi ISHIKAWA

Department of Mathematics
Faculty of Science
Ehime University, Japan

Email: slishi@math.sci.ehime-u.ac.jp

In this paper we study an optimal stopping problem associated with jump-diffusion processes. We use a viscosity solution approach for the solution to HJB equality, which the value function should obey.

.....

Keywords: Optimal stopping; Lévy process; viscosity solution