

Alex Mijatovic

**On Geometrically Convergent Simulation of the Extrema
of Levy Processes**

In this talk we discuss a simple new algorithm for the simulation of the position, supremum and time of supremum of a Levy process. We will show that its bias decays geometrically and compare it numerically to the Euler scheme.

This is joint work with Jorge Gonzalez Cazares (Warwick & ATI) and Gerónimo Uribe Bravo (UNAM).