Three Lectures on: **"Affine and Polynomial Processes"**
(**Josef Teichmann**, ETH Zurich; **Christa Cuchiero**, University of Vienna)

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Lecture 1 (**Josef Teichmann**) "Motivating examples: classical and recent ones".

Several examples from mathematical Finance and other areas of applications are considered (Pricing and Hedging; Credit Risk; representation of non-linear PDEs; rough volatility)

June 21th, 9-11 a.m. Aula Mancini, Scuola Normale Superiore

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Lecture 2 (**Josef Teichmann and Christa Cuchiero**) "General theory of affine and polynomial processes".

Foundational issues are discussed in detail and admissibility conditions proved in the canonical state space setting.

June 23th, 9-11 a.m. Aula Mancini, Scuola Normale Superiore

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Lecture 3 (**Christa Cuchiero**) "General theory of affine and polynomial processes".

Affine and polynomial processes one general state spaces are considered towards finite or infinite dimensional processes classes.

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