

# The valuation of American options in an exponential Lévy model

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We consider the problem of valuation of American options written on dividend-paying assets whose price dynamics follows a multidimensional exponential Lévy model. We will show some regularity results for the value function. As an application, we give the early exercise premium formula for broad class of payoff functions.

Based on joint work with Tomasz Klimsiak [1].

## References

- [1] T. Klimsiak and A. Rozkosz, The valuation of American options in a multidimensional exponential Lévy model, *Math. Finance*, DOI: 10.1111/mafi.12163.