

About the author

Martijn Pistorius was born on 6th October 1976 in Dongen, Netherlands, where he also grew up. From 1989 till 1995 he was a pupil at the Sint Oelbert gymnasium in Oosterhout. In 1995 he went on to study mathematics at Utrecht University and passed his propaedeuse in 1996 (cum laude). In the years to come he got more and more fascinated by probability theory and its interplay with applications. He followed a student seminar and a condensed course at Eurandom on financial mathematics. In August 1999 he finished his studies (cum laude) under supervision of Prof. dr. ir. E.J. Balder with a thesis 'Optimal consumption in semi-martingale markets'. During his study he was student member of the Educational Committee and gave tutorials as student-assistant. Shortly after he started working as a PhD-student supervised by dr. A.E. Kyprianou and Prof. dr. ir. E.J. Balder on topics in financial mathematics and probability theory. During his PhD-studies he attended seminars, courses, conferences, winter- and summer-schools in Aarhus, Besançon, Eindhoven (Eurandom) and Oegstgeest. Also he taught a variety of undergraduate mathematics tutorials. The research resulted in this thesis.