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   Nota di contenuto   R. Ahlip and M. Rutkowski: Forward Start Foreign Exchange Options under Heston's Volatility and the CIR Interest R -- A. Bensoussan and S. R. Hoe:Real Options with Competition and Incomplete Market -- T. R. Bielecki and S. Crépey: Dynamic Hedging of Counterparty Exposure -- L. Campi:A Note on Market Completeness with American Put Options -- S. Cawston and L. Vostrikova: An f -Divergence Approach for Optimal Portfolios in Exponential Lévy Models -- B. Chouaf and S. Pergamenchtchikov: Optimal Investment with Bounded VaR for Power Utility Functions -- T. Choulli, J. Ma and M.-A. Morlais:Three Essays on Exponential Hedging with Variable Exit Times -- S. Darses and E.l Lépinette: Mean Square Error and Limit Theorem for the Modified Leland Hedging Strategy with a Constant Transaction Costs Coefficient -- N. El Karoui, M. Jeanblanc, Y. Jiao, B. Zargari:Conditional Default Probability and Density -- R. Douady:Yield Curve Smoothing and Residual Variance of Fixed Income Positions -- E. Eberlein and D. B. Madan: Maximally Acceptable Portfolios -- P. V. Gapeev: Some Extensions of Norros' Lemma in Models with Several Defaults -- P. V. Gapeev and N. Rodosthenous:On the Pricing of Perpetual American Compound Options -- E. Gobet and A. Suleiman: New Approximations in Local Volatility Models -- P. Hepperger: Low-Dimensional Partial Integro-Differential Equations for High-Dimensional Asian Options -- C. Kardaras: A Time BeforeWhich Insiders Would Not Undertake Risk -- P.l C. Kettler, F. Proske, M. Rubtsov: Sensitivity with Respect to the Yield Curve:Duration in a Stochastic Setting -- M. Kijima and C. Ch. Siu:On

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| Sommario/riassunto | The present volume is dedicated to Marek Musiela, the eminent scholar and practitioner, well-known for his important contribution into problems of derivative pricing, theory of term structure of interest rates, theory of defaultable securities and other topics of modern mathematical finance. Under the cover the reader finds 25 research papers of 47 authors, famous or young, covering the whole range of the "hot" topics of the discipline. The contributed articles not only give a clear picture about what is going on in this fast developing field of knowledge but provide methods ready for practical implementation. They also open perspectives for further studies in risk management, portfolio optimization, and financial engineering. |