1.	Record Nr.	UNINA9910457111203321
	Titolo	Recent advances in financial engineering [[electronic resource]] : proceedings of the 2008 Daiwa International Workshop on Financial Engineering : Otemachi Sankei Plaza, Tokyo, Japan, 4-5 August 2008 / / editors, Masaaki Kijima ... [et al.]
	Pubbl/distr/stampa	Singapore ; ; Hackensack, NJ, : World Scientific, c2009
	ISBN	1-282-44309-7 9786612443091 981-4273-47-3
	Descrizione fisica	1 online resource (243 p.)
	Altri autori (Persone)	KijimaMasaaki <1957-> KabanovYuri
	Disciplina	332.60151
	Soggetti	Financial engineering Finance Electronic books.
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	"This year, the papers presented at the workshop have been refereed and published in a single volume to commemorate the 60th birthday of Professor Yuri Kabanov, and to thank him for his contributions to the progress of mathematical finance in general, and the Daiwa International Workshop in particular."
	Nota di bibliografia	Includes bibliographical references.
	Nota di contenuto	Preface; Program; CONTENTS; Mean Square Error for the Leland-Lott Hedging Strategy M. Gamys and Y. Kabanov; Variance Reduction for MC/QMC Methods to Evaluate Option Prices J.-P. Fouque, C.-H. Han and Y. Lai; Estimation of the Local Volatility of Discount Bonds Using Market Quotes for Coupon-Bond Options H. Fujiwara, M. Kijima and K. Nishide; Real Options in a Duopoly Market with General Volatility Structure M. Kijima and T. Shibata; Arbitrage Pricing Under Transaction Costs: Continuous Time E. Denis; Leland's Approximations for Concave Pay-off Functions E. Denis Option Pricing Based on Geometric Stable Processes and Minimal Entropy Martingale Measures Y. Miyahara and N. MoriwakiThe Impact of Momentum Trading on the Market Price and Trades K. Nishide;

	Investment Game with Debt Financing M. Nishihara and T. Shibata; The Valuation of Callable Financial Commodities with Two Stopping Boundaries K. Sawaki, A. Suzuki and K. Yagi; Statistical Properties of Covariance Estimator of Microstructure Noise: Dependence, Rare Jumps and Endogeneity M. Ubukata and K. Oya; Quanto Pre-washing for Jump Diffusion Models H. Y. Wong and K. Y. Lau
Sommario/riassunto	This volume contains the proceedings of the 2008 Daiwa International Workshop on Financial Engineering held in Tokyo. The annual workshop is sponsored by the Daiwa Securities Group, and serves as a bridge between leading academics and practitioners in the field. This year, the papers presented at the workshop have been refereed and published in a single volume to commemorate the 60th birthday of Professor Yuri Kabanov, and to thank him for his contributions to the progress of mathematical finance in general, and the Daiwa International Workshop in particular. The book caters to academics and p