

1. Record Nr.	UNINA9910464526603321
Titolo	2010 recent advances in financial engineering [[electronic resource]] : proceedings of the KIER-TMU International Workshop on Financial Engineering, 2010 : Akihabara Daibiru, Tokyo, 2-3 August, 2010 // editors, Masaaki Kijima ... [et al.]
Pubbl/distr/stampa	Singapore ; ; Hackensack, N.J., : World Scientific, 2011
ISBN	1-283-43406-7 9786613434067 981-4366-03-X
Descrizione fisica	xi, 245 p. : ill
Altri autori (Persone)	KijimaMasaaki <1957->
Disciplina	332
Soggetti	Financial engineering Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	"The KIER-TMU workshop is ... a successor to 'Daiwa International Workshop on Financial Engineering,' which was held from 2004 to 2008, and is jointly organized by the Institute of Economics Research, Kyoto University (KIER) and the Graduate School of Social Sciences, Tokyo Metropolitan University (TMU)."
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	The distribution of returns at longer horizons / E. Eberlein and D. B. Madan -- Two examples of an insider with medium/long term effects on the underlying / H. Hata and A. Kohatsu-Higa -- A note on the risk management of CDOs / J.-P. Laurent -- Robust no arbitrage condition for continuous-time models with transaction costs / E. Denis -- Modeling of interest-rate term structures under collateralization and its implications / M. Fujii and A. Takahashi -- On the state variables for optimal portfolio strategies in the Japanese market / S. Kamimura -- The diversity of information acquisition strategies in a noisy REE model with a common signal and independent signals / S. Kawanishi -- Option pricing with a regime-switching Levy model / C. C. Siu -- An empirical analysis of equity market expectations in the financial turmoil using implied moments and jump diffusion processes / Y. Sugihara and N. Oda -- Investor characteristics and portfolio value / N. Takezawa -- Optimal hedging with additive models / Y. Yamada.

Sommario/riassunto

Contains the proceedings of the KIER-TMU International Workshop on Financial Engineering 2010, which was held in Tokyo, in order to exchange new ideas in financial engineering among industry professionals and researchers from various countries.
