1. Record Nr. UNINA9910480427303321

Titolo	Mathematics of finance : proceedings of an AMS-IMS-SIAM Joint Summer Research Conference on Mathematics of Finance, June 22-26, 2003, Snowbird, Utah / / Geroge Yin, Qing Zhang, editors
Pubbl/distr/stampa	Providence, Rhode Island : , : American Mathematical Society, , [2004] ©2004
ISBN	0-8218-7941-3 0-8218-3412-6
Descrizione fisica	1 online resource (414 p.)
Collana	Contemporary mathematics ; ; 351
Disciplina	332.6/01/51
Soggetti	Business mathematics Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	""Contents""; ""Preface""; ""List of Speakers and Title of Talks""; ""Credit Barrier Models in a Discrete Framework""; ""Optimal Derivatives Design under Dynamic Risk Measures""; ""On Pricing of Forward and Futures Contracts on Zero-Coupon Bonds in the Cox-Ingersoll-Ross Model""; ""Pricing and Hedging of Credit Risk: Replication and Mean-Variance Approaches (I)""; ""Pricing and Hedging of Credit Risk: Replication and Mean-Variance Approaches (II)""; ""Spot Convenience Yield Models for the Energy Markets""; ""Optimal Portfolio Management with Consumption"" ""Some Processes Associated with a Fractional Brownian Motion"""" Pricing Claims on Non Tradable Assets""; ""Some Optimal Investment, Production and Consumption Models""; ""Asian Options under Multiscale Stochastic Volatility""; ""A Regime Switching Model: Statistical Estimation, Empirical Evidence, and Change Point Detection""; ""Multinomial Maximum Likelihood Estimation of Market Parameters for Stock Jump-Diffusion Models""; ""Optimal Terminal Wealth under Partial Information for HMM Stock Returns""; ""Computing Optimal Selling Rules for Stocks Using Linear Programming"" ""Optimization of Consumption and Portfolio and Minimization of Volatility""""Options: To Buy or not to Buy?""; ""Risk Sensitive Optimal

Investment: Solutions of the Dynamical Programming Equation""; ""Hedging Default Risk in an Incomplete Market""; ""Mean-Variance Portfolio Choice with Discontinuous Asset Prices and Nonnegative Wealth Processes""; ""Indifference Prices of Early Exercise Claims""; ""Random Walk around Some Problems in Identification and Stochastic Adaptive Control with Applications to Finance""; ""Pricing and Hedging for Incomplete Jump Diffusion Benchmark Models""
""Why is the Effect of Proportional Transaction Costs O(I?2/3)?"""" Estimation via Stochastic Filtering in Financial Market Models""; ""Stochastic Optimal Control Modeling of Debt Crises""; ""Duality and Risk Sensitive Portfolio Optimization""; ""Characterizing Option Prices by Linear Programs""; ""Pricing Defaultable Bond with Regime Switching""; ""Affine Regime-Switching Models for Interest Rate Term Structure""; ""Stochastic Approximation Methods for Some Finance Problems""