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Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	<p>""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""</p> <p>""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""</p> <p>""Optimization of Consumption and Portfolio and Minimization of Volatility""""Options: To Buy or not to Buy?""; ""Risk Sensitive Optimal</p>

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 $O(\sqrt{t})$?"
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"
