

1. Record Nr.	UNINA9910483265103321
Titolo	Paris-Princeton lectures on mathematical finance 2010 // editors, Rene A. Carmona ... [et al.]
Pubbl/distr/stampa	Berlin ; ; Heidelberg, : Springer, 2011
ISBN	3-642-14660-0
Edizione	[1st ed. 2011.]
Descrizione fisica	1 online resource (X, 366 p. 45 illus.)
Collana	Lecture notes in mathematics, , 0075-8434 ; ; v. 2003
Classificazione	91B2891B7060G4949J5560H0790C46
Altri autori (Persone)	CarmonaRene A
Disciplina	332.0151
Soggetti	Finance - Study and teaching
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Hedging CDO Tranches in a Markovian Environment -- About the Pricing Equations in Finance -- Mean Field Games and Applications -- The Skorokhod Embedding Problem and Model-Independent Bounds for Option Prices -- Pricing and Hedging in Exponential Lévy Models: Review of Recent Results.
Sommario/riassunto	The Paris-Princeton Lectures on Mathematical Finance, of which this is the fourth volume, publish cutting-edge research in self-contained, expository articles from outstanding specialists - established or on the rise! The aim is to produce a series of articles that can serve as an introductory reference source for research in the field. The articles are the result of frequent exchanges between the finance and financial mathematics groups in Paris and Princeton. The present volume sets standards with articles by Areski Cousin, Monique Jeanblanc and Jean-Paul Laurent, Stéphane Crépey, Olivier Guéant, Jean-Michel Lasry and Pierre-Louis Lions, David Hobson, and Peter Tankov.