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Sommario/riassunto	The Paris-Princeton Lectures in Financial Mathematics, of which this is the third volume, will, on an annual basis, publish cutting-edge research in self-contained, expository articles from outstanding - established or upcoming! - specialists. The aim is to produce a series of articles that can serve as an introductory reference for research in the field. It arises as a result of frequent exchanges between the finance and financial mathematics groups in Paris and Princeton. The present volume sets standards with articles by René Carmona, Ivar Ekeland/Erik Taflin, Arturo Kohatsu-Higa, Pierre-Louis Lions/Jean-Michel Lasry, and Hyuên Pham.