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Altri autori (Persone)	AlbrecherHansjorg RunggaldierW. J (Wolfgang J.) SchachermayerWalter
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Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Frontmatter -- Contents -- Brownian semistationary processes and volatility/intermittency -- From bounds on optimal growth towards a theory of good-deal hedging -- Viscosity solutions to optimal portfolio allocation problems in models with random time changes and transaction costs -- Discrete-time approximation of BSDEs and probabilistic schemes for fully nonlinear PDEs -- Affine diffusion processes: theory and applications -- Multilevel quasi-Monte Carlo path simulation -- Modelling default and prepayment using Lévy processes: an application to asset backed securities -- Adaptive variance reduction techniques in finance -- Regularisation of inverse problems and its application to the calibration of option price models -- Optimal consumption and investment with bounded downside risk measures for logarithmic utility functions -- A review of some recent

results on Malliavin Calculus and its applications -- The numeraire portfolio in discrete time: existence, related concepts and applications -- A worst-case approach to continuous-time portfolio optimisation -- Time consistency and information monotonicity of multiperiod acceptability functionals -- Optimal investment and hedging under partial and inside information -- Investment/consumption choice in illiquid markets with random trading times -- Optimal asset allocation in a stochastic factor model - an overview and open problems

Sommario/riassunto	This book is a collection of state-of-the-art surveys on various topics in mathematical finance, with an emphasis on recent modelling and computational approaches. The volume is related to a 'Special Semester on Stochastics with Emphasis on Finance' that took place from September to December 2008 at the Johann Radon Institute for Computational and Applied Mathematics of the Austrian Academy of Sciences in Linz, Austria.