

1. Record Nr.	UNINA9910823065503321
Titolo	Stochastic processes and applications to mathematical finance : proceedings of the 6th Ritsumeikan International Symposium, Ritsumeikan University, Japan, 6-10 March 2006 // editors, Jiro Akahori, Shigeyoshi Ogawa, Shinzo Watanabe
Pubbl/distr/stampa	Singapore, : World Scientific, c2007
ISBN	1-281-12132-0 9786611121327 981-277-044-5
Edizione	[1st ed.]
Descrizione fisica	1 online resource (309 p.)
Classificazione	31.70
Altri autori (Persone)	AkahoriJiro OgawaShigeyoshi WatanabeShinzo <1935->
Disciplina	519.23
Soggetti	Finance - Mathematical models Stochastic processes
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	Preface; Program; CONTENTS; Financial Markets with Asymmetric Information: Information Drift, Additional Utility and Entropy S. Ankirchner and P. Imkell; A Localization of the Levy Operators Arising in Mathematical Finances M. Arisawa; Model-free Representation of Pricing Rules as Conditional Expectations S. Biagini and R. Cont; A Class of Financial Products and Models Where Super-replication Prices are Explicit L. Carassus, E. Gobet, and E. Temam; Risky Debt and Optimal Coupon Policy and Other Optimal Strategies D. Dorobantu and M. Pontier Affine Credit Risk Models under Incomplete Information R. Frey, C. Prosdocimi, and W. J. Runggaldier Smooth Rough Paths and the Applications K. Hara and T. Lyons; From Access to Bypass: A Real Options Approach K. Hori and K. Mizuno; The Investment Game under Uncertainty: An Analysis of Equilibrium Values in the Presence of First or Second Mover Advantage J. Imai and T. Watanabe; Asian Strike Options of American Type and Game Type M. Ishihara and H. Kunita;

Minimal Variance Martingale Measures for Geometric Levy Processes M. Jeanblanc, S. Kloeppel, and Y. Miyahara
Cubature on Wiener Space Continued C. Litterer and T. Lyons
A Remark on Impulse Control Problems with Risk-sensitive Criteria H. Nagai
A Convolution Approach to Multivariate Bessel Processes T. V. Nguyen, S. Ogawa, and M. Yamazato
Spectral Representation of Multiply Self-decomposable Stochastic Processes and Applications N. V. Thu, T. A. Dung, D. T. Dam, and N. H. Thai
Stochastic Growth Models of an Isolated Economy K. Nishioka
Numerical Approximation by Quantization for Optimization Problems in Finance under Partial Observations H. Pham

Sommario/riassunto

This volume contains the contributions to a conference that is among the most important meetings in financial mathematics. Serving as a bridge between probabilists in Japan (called the Ito School and known for its highly sophisticated mathematics) and mathematical finance and financial engineering, the conference elicits the very highest quality papers in the field of financial mathematics.
