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Nota di contenuto	The distribution of returns at longer horizons / E. Eberlein and D. B. Madan -- Two examples of an insider with medium/long term effects on the underlying / H. Hata and A. Kohatsu-Higa -- A note on the risk management of CDOs / J.-P. Laurent -- Robust no arbitrage condition for continuous-time models with transaction costs / E. Denis -- Modeling of interest-rate term structures under collateralization and its implications / M. Fujii and A. Takahashi -- On the state variables for optimal portfolio strategies in the Japanese market / S. Kamimura -- The diversity of information acquisition strategies in a noisy REE model with a common signal and independent signals / S. Kawanishi -- Option pricing with a regime-switching Levy model / C. C. Siu -- An empirical analysis of equity market expectations in the financial turmoil using implied moments and jump diffusion processes / Y. Sugihara and N. Oda -- Investor characteristics and portfolio value / N. Takezawa -- Optimal hedging with additive models / Y. Yamada.

Sommario/riassunto

Contains the proceedings of the KIER-TMU International Workshop on Financial Engineering 2010, which was held in Tokyo, in order to exchange new ideas in financial engineering among industry professionals and researchers from various countries.
