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Collana	Contemporary mathematics, ; 351 , 0271-4132
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Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Credit barrier models in a discrete framework / Claudio Albanese and Oliver X. Chen -- Optimal derivatives design under dynamic risk measures / Pauline Barrieu and Nicole El Karoui -- On pricing of forward and futures contracts on zero-coupon bonds in the Cox-Ingersoll-Ross model / Jędrzej Białkowski and Jacek Jakubowski -- Pricing and hedging of credit risk : replication and mean-variance approaches (I) / Tomasz R. Bielecki, Monique Jeanblanc and Marek Rutkowski -- Pricing and hedging of credit risk : replication and mean-variance approaches (II) / Tomasz R. Bielecki, Monique Jeanblanc and Marek Rutkowski -- Spot convenience yield models for the energy markets / Rene Carmona and Michael Ludkovski -- Optimal portfolio management with consumption / Netzahualcoyotl Castaneda-Leyva and Daniel Hernandez-Hernandez -- Some processes associated with a fractional Brownian motion / T. E. Duncan -- Pricing claims on non tradable assets / Robert J. Elliott and John van der Hoek -- Some optimal investment, production and consumption models / Wendell H. Fleming -- Asian options under multiscale stochastic volatility / Jean-Pierre Fouque and Chuan-Hsiang Han -- A regime switching model : statistical estimation, empirical evidence, and change point detection / Xin Guo -- Multinomial maximum likelihood estimation of market parameters for stock jump-diffusion models / Floyd B. Hanson, John J.

Westman and Zongwu Zhu -- Optimal terminal wealth under partial information for HMM stock returns / Ulrich G. Haussmann and Jorn Sass -- Computing optimal selling rules for stocks using linear programming / Kurt Helmes -- Optimization of consumption and portfolio and minimization of volatility / Yaozhong Hu -- Options : to buy or not to buy? / Mattias Jonsson and Ronnie Sircar -- Risk sensitive optimal investment : solutions of the dynamical programming equation / H. Kaise and S. J. Sheu -- Hedging default risk in an incomplete market / Andrew E. B. Lim -- Mean-variance portfolio choice with discontinuous asset prices and nonnegative wealth processes / Andrew E. B. Lim and Xun Yu Zhou -- Indifference prices of early exercise claims / Marek Musiela and Thaleia Zariphopoulou -- Random walk around some problems in identification and stochastic adaptive control with applications to finance / Bozenna Pasik-Duncan -- Pricing and hedging for incomplete jump diffusion benchmark models / Eckhard Platen -- Why is the effect of proportional transaction costs  $O([\delta]^{2/3})$ ? / L. C. G. Rogers -- Estimation via stochastic filtering in financial market models / Wolfgang J. Runggaldier -- Stochastic optimal control modeling of debt crises / Jerome L. Stein -- Duality and risk sensitive portfolio optimization / Lukasz Stettner -- Characterizing option prices by linear programs / Richard H. Stockbridge -- Pricing defaultable bond with regime switching / J. W. Wang and Q. Zhang -- Affine regime-switching models for interest rate term structure / Shu Wu and Yong Zeng -- Stochastic approximation methods for some finance problems / G. Yin and Q. Zhang.

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