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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 / Jedrzej Bialkowski 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.

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