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Altri autori (Persone)	KijimaMasaaki <1957->
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Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Risk sensitive investment management with affine processes : a viscosity approach / M. Davis and S. Lleo -- Small-sample estimation of models of portfolio credit risk / M.B. Gordy and E. Heitfield -- Heterogeneous beliefs with mortal agents / A.A. Brown and L.C.G. Rogers -- Counterparty risk on a CDS in a Markov chain copula model with joint defaults / S. Crepey, M. Jeanblanc and B. Zargari -- Portfolio efficiency under heterogeneous beliefs / X.-Z. He and L. Shi -- Security pricing with information-sensitive discounting / A. Macrina and P.A. Parbhoo -- On statistical aspects in calibrating a geometric skewed stable asset price model / H. Masuda -- A note on a statistical hypothesis testing for removing noise by the random matrix theory and its application to co-volatility matrices / T. Morimoto and K. Tachibana -- Quantile hedging for defaultable claims / Y. Nakano -- New unified computational algorithm in a high-order asymptotic expansion scheme / K. Takehara, A. Takahashi and M. Toda -- Can financial synergy motivate M&A? / Y. Tian, M. Nishihara and T. Shibata.

Sommario/riassunto

This book consists of 18 papers presented at the KIER-TMU International Workshop on Financial Engineering 2009. These papers address state-of-the-art techniques in financial engineering, and they are selected through appropriate referees' evaluation followed by the editors' final decision in order to make this book a high-quality one. The KIER-TMU International Workshop on Financial Engineering was held for the first time in 2009. Prof. Kijima (the Chair of this workshop) and his colleagues held the Daiwa International Workshop on Financial Engineering in Tokyo from 2004-2008. Each year, vario