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Sommario/riassunto

This volume contains the proceedings of the 2008 Daiwa International Workshop on Financial Engineering held in Tokyo. The annual workshop is sponsored by the Daiwa Securities Group, and serves as a bridge between leading academics and practitioners in the field. This year, the papers presented at the workshop have been refereed and published in a single volume to commemorate the 60th birthday of Professor Yuri Kabanov, and to thank him for his contributions to the progress of mathematical finance in general, and the Daiwa International Workshop in particular. The book caters to academics and

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