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	Sommario/riassunto	This volume presents a collection of lecture notes of mini-courses taught at BICMR Summer School of Financial Mathematics, from May 29 to June 9, 2017. Each chapter is self-contained and corresponds to one mini-course which deals with a distinguished topic, such as branching processes, enlargement of filtrations, Hawkes processes, copula models and valuation adjustment analysis, whereas the global topics cover a wide range of advanced subjects in financial mathematics, from both theoretical and practical points of view. The authors include world-leading specialists in the domain and also young active researchers. This book will be helpful for students and those who work on probability and financial mathematics. .