Advances in Mathematical Finance (Applied and Numerical Harmonic Analysis)

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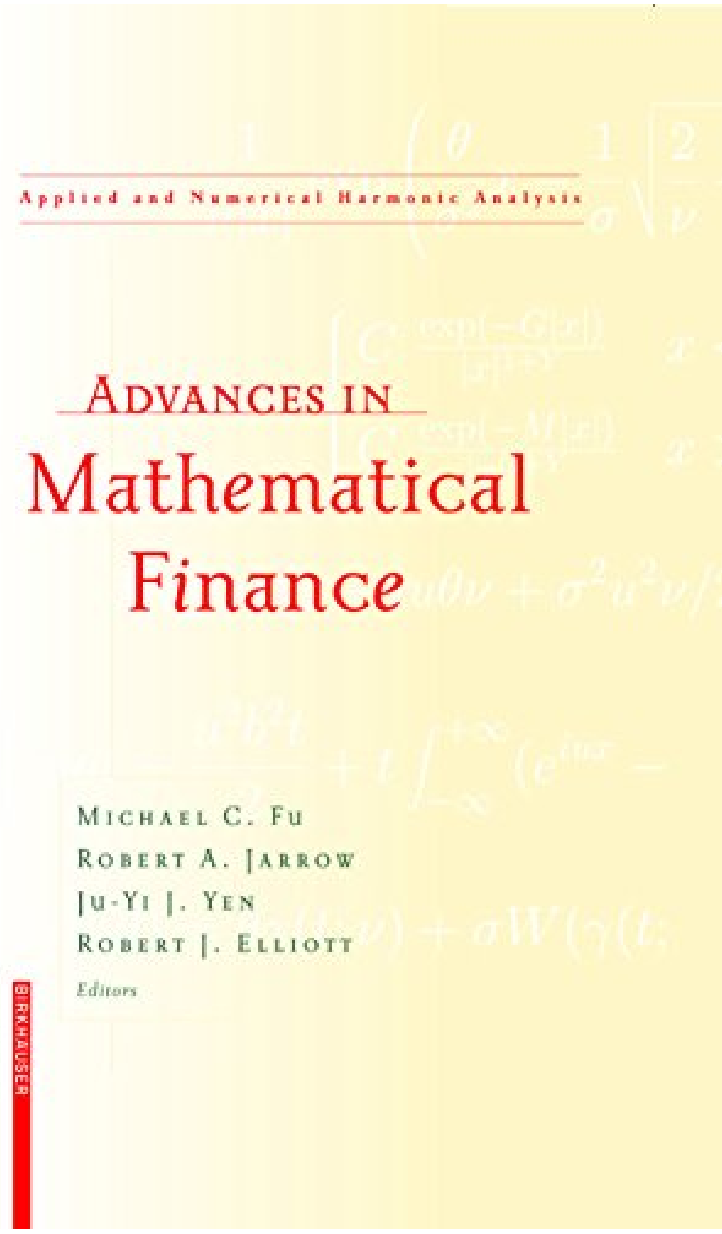

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Mathematical Finance (Applied and Numerical Harmonic Analysis):

This self-contained volume brings together a collection of chapters by some of the most distinguished researchers and practitioners in the field of mathematical finance and financial engineering. Presenting state-of-the-art developments in theory and practice, the book has real-world applications to fixed income models, credit risk models, CDO pricing, tax rebates, tax arbitrage, and tax equilibrium. It is a valuable resource for graduate students, researchers, and practitioners in mathematical finance and financial engineering.nbsp;

From the Back CoverThis self-contained volume brings together a collection of chapters by some of the most distinguished researchers and practitioners in the fields of mathematical finance and financial engineering. Presenting state-of-the-art developments in theory and practice, the Festschrift is dedicated to Dilip B. Madan on the occasion of his 60th birthday. Specific topics covered include: *nbsp;Theory and application of the Variance-Gamma process * Leacute;vy process driven fixed-income and credit-risk models, including CDO pricing * Numerical PDE and Monte Carlo methods * Asset pricing and derivatives valuation and hedging * Itocirc; formulas for fractional Brownian motion * Martingale characterization of asset price bubbles * Utility valuation for credit derivatives and portfolio management Advances in Mathematical Finance is a valuable resource for graduate students, researchers, and practitioners in mathematical finance and financial engineering. Contributors: H. Albrecher, D. C. Brody, P. Carr, E. Eberlein, R. J. Elliott, M. C. Fu, H. Geman, M. Heidari, A. Hirsa, L. P. Hughston, R. A. Jarrow, X. Jin, W. Kluge, S. A. Ladoucette, A. Macrina, D. B. Madan, F. Milne, M. Musiela, P. Protter, W. Schoutens, E. Seneta, K. Shimbo, R. Sircar, J. van der Hoek, M.Yor, T. Zariphopoulou nbsp;