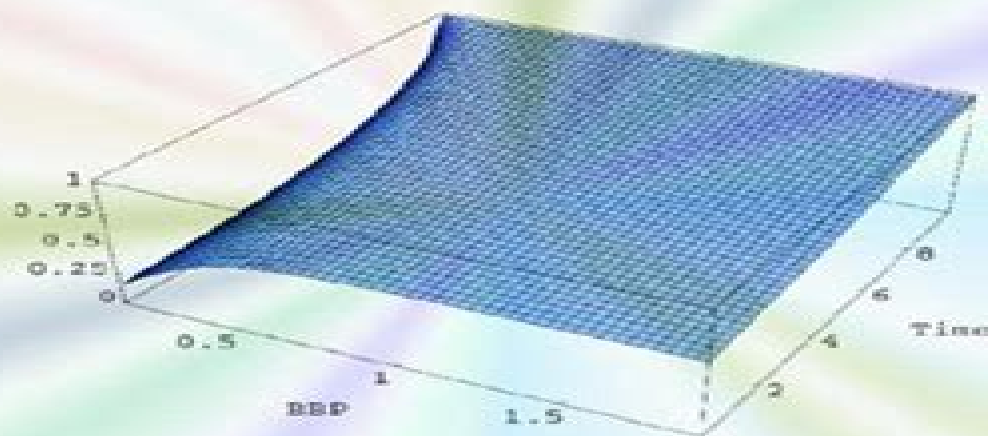




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Jiongmin Yong

International Conference on
Mathematical Finance

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Jiongmin Yong



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Lleo, 2014-07-21 Over the last two decades risk sensitive control has evolved into an innovative and successful framework for solving dynamically a wide range of practical investment management problems This book shows how to use risk sensitive investment management to manage portfolios against an investment benchmark with constraints and with assets and liabilities It also addresses model implementation issues in parameter estimation and numerical methods Most importantly it shows how to integrate jump diffusion processes which are crucial to model market crashes With its emphasis on the interconnection between mathematical techniques and real world problems this book will be of interest to both academic researchers and money managers Risk sensitive investment management links stochastic control and portfolio management Because of its distinct emphasis on integrating advanced theoretical concepts into practical dynamic investment management tools this book stands out from the existing literature in fundamental ways It goes beyond mainstream research in portfolio management in a traditional static setting The theoretical developments build on contemporary research in stochastic control theory but are informed throughout by the need to construct an effective and practical framework for dynamic portfolio management This book fills a gap in the literature by connecting mathematical techniques with the real world of investment management Readers seeking to solve key problems such as benchmarked asset management or asset and liability management will certainly find it useful *Modern Computational Finance* Antoine Savine, 2018-11-20 Arguably the strongest addition to numerical finance of the past decade Algorithmic Adjoint Differentiation AAD is the technology

implemented in modern financial software to produce thousands of accurate risk sensitivities within seconds on light hardware AAD recently became a centerpiece of modern financial systems and a key skill for all quantitative analysts developers risk professionals or anyone involved with derivatives It is increasingly taught in Masters and PhD programs in finance Danske Bank's wide scale implementation of AAD in its production and regulatory systems won the In House System of the Year 2015 Risk award The Modern Computational Finance books written by three of the very people who designed Danske Bank's systems offer a unique insight into the modern implementation of financial models The volumes combine financial modelling mathematics and programming to resolve real life financial problems and produce effective derivatives software This volume is a complete self contained learning reference for AAD and its application in finance AAD is explained in deep detail throughout chapters that gently lead readers from the theoretical foundations to the most delicate areas of an efficient implementation such as memory management parallel implementation and acceleration with expression templates The book comes with professional source code in C including an efficient up to date implementation of AAD and a generic parallel simulation library Modern C high performance parallel programming and interfacing C with Excel are also covered The book builds the code step by step while the code illustrates the concepts and notions developed in the book

Stochastic Methods in Finance Kerry Back,Tomasz R. Bielecki,Christian Hipp,Shige Peng,Walter

Schachermayer,2004-11-13 This volume includes the five lecture courses given at the CIME EMS School on Stochastic Methods in Finance held in Bressanone Brixen Italy 2003 It deals with innovative methods mainly from stochastic analysis that play a fundamental role in the mathematical modelling of finance and insurance the theory of stochastic processes optimal and stochastic control stochastic differential equations convex analysis and duality theory Five topics are treated in detail Utility maximization in incomplete markets the theory of nonlinear expectations and its relationship with the theory of risk measures in a dynamic setting credit risk modelling the interplay between finance and insurance incomplete information in the context of economic equilibrium and insider trading

Stochastic Processes And Applications To Mathematical Finance - Proceedings Of The 6th Ritsumeikan International Conference Jiro Akahori,Shigeyoshi Ogawa,Shinzo

Watanabe,2007-04-04 This volume contains the contributions to a conference that is among the most important meetings in financial mathematics Serving as a bridge between probabilists in Japan called the Ito School and known for its highly sophisticated mathematics and mathematical finance and financial engineering the conference elicits the very highest quality papers in the field of financial mathematics

Recent Developments in Data Science and Business Analytics Madjid Tavana,Srikanta Patnaik,2018-03-27 This edited volume is brought out from the contributions of the research papers presented in the International Conference on Data Science and Business Analytics ICDSBA 2017 which was held during September 23 25 2017 in ChangSha China As we all know the field of data science and business analytics is emerging at the intersection of the fields of mathematics statistics operations research information systems computer science and

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Mathematical Methods for Financial Markets Monique Jeanblanc, Marc Yor, Marc Chesney, 2009-10-03 Mathematical finance has grown into a huge area of research which requires a large number of sophisticated mathematical tools This book simultaneously introduces the financial methodology and the relevant mathematical tools in a style that is mathematically rigorous and yet accessible to practitioners and mathematicians alike It interlaces financial concepts such as arbitrage opportunities admissible strategies contingent claims option pricing and default risk with the mathematical theory of Brownian motion diffusion processes and Levy processes The first half of the book is devoted to continuous path processes whereas the second half deals with discontinuous processes The extensive bibliography comprises a wealth of important references and the author index enables readers quickly to locate where the reference is cited within the book making this volume an invaluable tool both for students and for those at the forefront of research and practice

Mathematical Reviews, 2004

Proceedings of International Conference on Recent Trends in Computing Rajendra Prasad Mahapatra, Sateesh K. Peddoju, Sudip Roy, Pritee Parwekar, 2023-03-20 This book is a collection of high quality peer reviewed research papers presented at International Conference on Recent Trends in Computing ICRTC 2022 held at SRM Institute of Science and Technology Ghaziabad Delhi India during 3-4 June 2022 The book discusses a wide variety of industrial engineering and scientific applications of the emerging techniques The book presents original works from researchers from academic and industry in the field of networking security big data and the Internet of things

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