



Finance at Fields

Matheus R Grasselli, Lane P Hughston

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This outstanding collection of articles includes papers presented at the Fields Institute, Toronto, as part of the Thematic Program in Quantitative Finance that took place in the first six months of the year 2010. The scope of the volume is very broad, including papers on foundational issues in mathematical finance, papers on computational finance, and papers on derivatives and risk management. Many of the articles contain path-breaking insights that are relevant to the developing new order of post-crisis financial risk management.

Contents:

- Preface: Reflections on the Crisis and a Glimpse at the Future of Mathematical Finance (*Matheus R Grasselli and Lane P Hughston*)
- Heat Kernel Interest Rate Models with Time-Inhomogeneous Markov Processes (*Jirô Akahori and Andrea Macrina*)
- Stress Testing the Resilience of Financial Networks (*Hamed Amini, Rama Cont and Andreea Minca*)
- Managing Corporate Liquidity: Strategies and Pricing Implications (*Attakrit Asvanunt, Mark Broadie and Suresh Sundaresan*)
- Valuation and Hedging of CDS Counterparty Exposure in a Markov Copula Model (*T R Bielecki, S Crépey, M Jeanblanc and B Zargari*)
- Information-Based Asset Pricing (*Dorje C Brody, Lane P Hughston and Andrea Macrina*)
- Tangent Models as a Mathematical Framework for Dynamic Calibration (*René Carmona and Sergey Nadtochiy*)
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- Target Volatility Option Pricing (*Giuseppe Di Graziano and Lorenzo Torricelli*)
- Conditional Density Models for Asset Pricing (*Damir Filipović, Lane P Hughston and Andrea Macrina*)
- Monetary Valuation of Cash Flows Under Knightian Uncertainty (*Hans Föllmer and Irina Penner*)
- Portfolio Optimization Under Partial Information with Expert Opinions (*Rüdiger Frey, Abdelali Gabih and Ralf Wunderlich*)
- On the Penalty Function and on Continuity Properties of Risk Measures (*Marco Frittelli and Emanuela Rosazza Gianin*)
- Conditional Certainty Equivalent (*Marco Frittelli and Marco Maggis*)
- Pricing of Perpetual American Options in a Model with Partial Information (*Pavel V Gapeev*)
- Optimal Investment on Finite Horizon with Random Discrete Order Flow in Illiquid Markets (*Paul Gassiat, Huyên Pham and Mihai Sîrbu*)
- Optimal Trade Execution Under Geometric Brownian Motion in the Almgren and Chriss Framework (*Jim Gatheral and Alexander Schied*)
- The Heat-Kernel Most-Likely-Path Approximation (*Jim Gatheral and Tai-Ho Wang*)
- Forward and Future Implied Volatility (*Paul Glasserman and Qi Wu*)
- Absolutely Continuous Compensators (*Svante Janson, Sokhna M'Baye and Philip Protter*)
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- Optimal Exercise of an Executive Stock Option by an Insider (*Michael Monoyios and Andrew Ng*)
- Initial Investment Choice and Optimal Future Allocations Under Time-Monotone Performance Criteria (*Musiela and T Zariphopoulou*)
- Performance of Robust Hedges for Digital Double Barrier Options (*Jan Obłój and Frédéric Ulmer*)

- CDO Term Structure Modelling with Lévy Processes and the Relation to Market Models (*Thorsten Schmidt and Jerzy Zabczyk*)

Readership: Students, academic researchers in mathematical finance, financial economics, and risk management; financial market professionals.

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