<<Mathematical Finance>>

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内容概要

The Bachelier Society for Mathematical Finance, founded in 1996, held its 1st World Congress in Paris on June 28 to July 1, 2000, thus coinciding in time with the centenary of the thesis defence of Louis Bachelier。
In his thesis Bachelier introduced Brownian motion as a tool for the analysis of financial markets as well as the exact definition of options, and this is widely considered the keystone for the emergence of mathematical finance as a scientific discipline。
The prestigious list of plenary speakers in Paris included 2 Nobel laureates, Paul Samuelson and Robert Merton。
Over 130 further selected talks were given in 3 parallel sessions, all well attended by the over 500 participants who registered from all continents。

书籍目录

Bachelier and His Times: A Conversation with Bernard Bru Modern Finance Theory Within One LifetimeFuture Possibilities in Finance Theory and Finance PracticeBrownian Motion and the General Diffusion: Scale & Clock Rare Events, Large DeviationsConquering the Greeks in Monte Carlo: Efficient Calculation of the Market Sensitivities and Hedge-Ratios of Financial Assets by Direct Numerical Simulation On the Term Structure of Futures and Forward Prices Displaced and Mixture Diffusions for Analytically-Tractable Smile Models The Theory of Good-Deal Pricing in Financial Markets Spread Option Valuation and the Fast Fourier Transform The Law of Geometric Brownian Motion and its Integral, Revisited; Application to Conditional Moments The Generalized Hyperbolic Model: Financial Derivatives and Risk MeasuresUsing the Hull and White Two-Factor Model in Bank Treasury Risk ManagementDefault Risk and Hazard ProcessUtility-Based Derivative Pricing in Incomplete MarketsPricing Credit Derivatives in Credit Classes FrameworksAn Autoregressive Conditional Binomial Option Pricing Model Markov Chains and the Potential Approach to Modelling Interest Rates and Exchange Rates Theory and Calibration of HJM with Shape Factors Optimal Investment in Incomplete Financial Markets Evaluating Investments in Disruptive TechnologiesQuickest Detection Problems in the Technical Analysis of the Financial Data

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