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Optimality and Risk - Modern Trends in Mathematical Finance: The Kabanov Festschrift

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Problems of stochastic optimization and various mathematical aspects of risk are the main themes of this contributed volume. The readers learn about the recent results and techniques of optimal investment, risk measures and derivative pricing. There are also papers touching upon credit risk, martingale theory and limit theorems.

Forefront researchers in probability and financial mathematics have contributed to this volume paying tribute to Yuri Kabanov, an eminent researcher in probability and mathematical finance, on the occasion of his 60th birthday. The volume gives a fair overview of these topics and the current approaches.

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