

Paris-Princeton Lectures on Mathematical Finance 2004

By Rene A. Carmona

Springer-Verlag Gmbh Okt 2007, 2007. Taschenbuch. Book Condition: Neu. 237x161x15 mm. Neuware - The Paris-Princeton Lectures in Financial Mathematics, of which this is the third volume, publish, on an annual basis, cutting-edge research in self-contained, expository articles from outstanding - established or upcoming! - specialists. The aim is to produce a series of articles that can serve as an introductory reference for research in the field. It arises as a result of frequent exchanges between the finance and financial mathematics groups in Paris and Princeton. The present volume comprises articles by René Carmona, Ivar Ekeland/Erik Taflin, Arturo Kohatsu-Higa, Pierre-Louis Lions/Jean-Michel Lasry, and Huyên Pham. 248 pp. Englisch.





Reviews

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