



Recent Advances in Financial Engineering 2012: Proceedings of the International Workshop on Finance 2012

Akihiko Et Al Takahashi

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Recent Advances in Financial Engineering 2012 is the Proceedings of the International Workshop on Finance 2012, which was held at the University of Tokyo on October 30 and 31, 2012. This workshop was organized by the Center for Advanced Research in Finance (CARF), Graduate School of Economics, the University of Tokyo, and Graduate School of Social Sciences, Tokyo Metropolitan University (TMU).

This annual workshop, which was first held in 2011, is a successor to the Daiwa International Workshop (2004 to 2008) and the KIER–TMU International Workshop (2009 to 2010). The workshop was designed for the exchange of new ideas in financial engineering and to serve as a bridge between academic researchers and practitioners. To these ends, the speakers shared various interesting ideas, information on new methods, and their up-to-date research results. In the 2012 workshop, we invited nine leading scholars, including three keynote speakers, from various countries, and the two-day workshop resulted in many fruitful discussions.

The book consists of eight papers, all refereed, that were related to the presentations at the International Workshop on Finance 2012. In these papers, the latest concepts, methods, and techniques related to current topics in financial engineering are proposed and reviewed.

Contents:

- Forward Prices in Markets Driven by Continuous-Time Autoregressive Processes (*F E Benth & S A S Blanco*)
- A Bottom-Up Dynamic Model of Portfolio Credit Risk. Part I: Markov Copula Perspective (*T R Bielecki, A Cousin, S Crépey, A Herbertsson*)
- A Bottom-Up Dynamic Model of Portfolio Credit Risk. Part II: Common-Shock Interpretation, Calibration and Hedging Issues (*T R Bielecki, A Cousin, S Crépey, A Herbertsson*)
- On the Limit Behavior of Option Hedging Sets Under Transaction Costs (*J Grépat*)
- Optimal Execution for Uncertain Market Impact: Derivation and Characterization of a Continuous-Time Value Function (*K Ishitani and T Kato*)
- Optimal Investment Timing and Volume Decisions Under Debt Borrowing Constraints (*T Shibata and M Nishihara*)
- Fractional Brownian Motions in Financial Models and Their Monte Carlo Simulation (*C M Tam*)
- Mean-Variance Pre-Commitment Policies Revisited Via a Mean-Field Technique (*A Bensoussan, K C Wong, S C P Yam*)

Readership: Graduate and postgraduate students of financial engineering and mathematical finance; academics and practitioners; quantitative researchers on financial markets.

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