



Stochastic Analysis and Applications to Finance:Essays in Honour of Jia-an Yan: 13 (Interdisciplinary Mathematical Sciences)

Tusheng Zhang, Xunyu Zhou

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This volume is a collection of solicited and refereed articles from distinguished researchers across the field of stochastic analysis and its application to finance. The articles represent new directions and newest developments in this exciting and fast growing area. The covered topics range from Markov processes, backward stochastic differential equations, stochastic partial differential equations, stochastic control, potential theory, functional inequalities, optimal stopping, portfolio selection, to risk measure and risk theory.

It will be a very useful book for young researchers who want to learn about the research directions in the area, as well as experienced researchers who want to know about the latest developments in the area of stochastic analysis and mathematical finance.

Contents:

- Non-Linear Evolution Equations Driven by Rough Paths (*Thomas Cass, Zhongmin Qian and Jan Tudor*)
- Optimal Stopping Times with Different Information Levels and with Time Uncertainty (*Arijit Chakrabarty and Xin Guo*)
- Finite Horizon Optimal Investment and Consumption with CARA Utility and Proportional Transaction Costs (*Yingshan Chen, Min Dai and Kun Zhao*)
- MU-niform Integrability of Exponential Martingales and Spectral Bounds of Non-Local Feynman-Kac Semigroups (*Zhen-Qing Chen*)
- Continuous-Time Mean-Variance Portfolio Selection with Finite Transactions (*Xiangyu Cui, Jianjun Gao and Duan Li*)
- Quantifying Model Uncertainties in the Space of Probability Measures (*J Duan, T Gao and G He*)
- A PDE Approach to Multivariate Risk Theory (*Robert J Elliott, Tak Kuen Siu and Hailiang Yang*)
- Stochastic Analysis on Loop Groups (*Shizan Fang*)
- Existence and Stability of Measure Solutions for BSDE with Generators of Quadratic Growth (*Alexander Fromm, Peter Imkeller and Jianing Zhang*)
- Convex Capital Requirements for Large Portfolios (*Hans Föllmer and Thomas Knispel*)
- The Mixed Equilibrium of Insider Trading in the Market with Rational Expected Price (*Fuzhou Gong and Hong Liu*)
- Some Results on Backward Stochastic Differential Equations Driven by Fractional Brownian Motions (*Yaozhong Hu, Daniel Ocone and Jian Song*)
- Potential Theory of Subordinate Brownian Motions Revisited (*Panki Kim, Renming Song and Zoran Vondra?ek*)
- Research on Social Causes of the Financial Crisis (*Steven Kou*)
- Wick Formulas and Inequalities for the Quaternion Gaussian and β -Permanental Variables (*Wenbo V Li and Ang Wei*)
- Further Study on Web Markov Skeleton Processes (*Yuting Liu, Zhi-Ming Ma and Chuan Zhou*)
- MLE of Parameters in the Drifted Brownian Motion and Its Error (*Lemee Nakamura and Weian Zheng*)

- Optimal Partial Information Control of SPDEs with Delay and Time-Advanced Backward SPDEs (*Bernt Øksendal, Agnès Sulem and Tusheng Zhang*)
- Simulation of Diversified Portfolios in Continuous Financial Markets (*Eckhard Platen and Renata Rendek*)
- Coupling and Applications (*Feng-Yu Wang*)
- SDEs and a Generalised Burgers Equation (*Jiang-Lun Wu and Wei Yang*)
- Mean-Variance Hedging in the Discontinuous Case (*Jianming Xia*)

Readership: Graduates and researchers in stochastic analysis and mathematical finance.

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