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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. Sample Chapter(s). Editorial Foreword (58 KB). Chapter 1: Non-Linear Evolution Equations Driven by Rough Paths (399 KB). 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); MUniform 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 FALLmer 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 (Yaoyong Hu, Daniel Ocone and Jian Song); Potential Theory of Subordinate Brownian Motions Revisited (Panki Kim, Renming Song and Zoran Vondraiek); Research on Social Causes of the Financial Crisis (Steven Kou); Wick Formulas and Inequalities for the Quaternion Gaussian and -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 yksendal, Agn s 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. This official directory is a database that includes more than 742,000 physician profiles, including their board certification status. This list also features nearly 20,000 physicians in foreign countries who are certified by American specialty boards. Stochastic dynamical systems and stochastic analysis are of great interests not only to mathematicians but also scientists in other areas. Stochastic dynamical systems tools for modeling and simulation are highly demanded in investigating complex phenomena in, for example, environmental and geophysical sciences, materials science, life sciences, physical and chemical sciences, finance and economics. The volume reflects an essentially timely and interesting subject and offers reviews on the recent and new developments in stochastic dynamics and stochastic analysis, and also some possible future research directions. Presenting a dozen chapters of survey papers and research

by leading experts in the subject, the volume is written with a wide audience in mind ranging from graduate students, junior researchers to professionals of other specializations who are interested in the subject. Jan. 2003- : "7 directories in 1: section 1: alphabetical section; section 2: business section; section 3: telephone number section; section 4: street guide; section 5: map section; section 6: movers & shakers; section 7: demographic summary." Includes a directory of members in one issue each year. Monthly, with annual cumulation. Published conference literature useful both as current awareness and retrospective tools that allow searching by authors of individual papers as well as by editors. Includes proceedings in all formats, i.e., books, reports, journal issues, etc. Complete bibliographical information for each conference proceedings appears in section titled Contents of proceedings, with accompanying category, permu term subject, sponsor, author/editor, meeting location, and corporate indexes. Contains abbreviations used in organizational and geographical names. An accessible introduction for applied mathematicians to concepts and techniques for describing, quantifying, and understanding dynamics under uncertainty. Monthly. Papers presented at recent meeting held all over the world by scientific, technical, engineering and medical groups. Sources are meeting programs and abstract publications, as well as questionnaires. Arranged under 17 subject sections, 7 of direct interest to the life scientist. Full programs of meetings listed under sections. Entry gives citation number, paper title, name, mailing address, and any ordering number assigned. Quarterly and annual indexes to subjects, authors, and programs (not available in monthly issues).

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