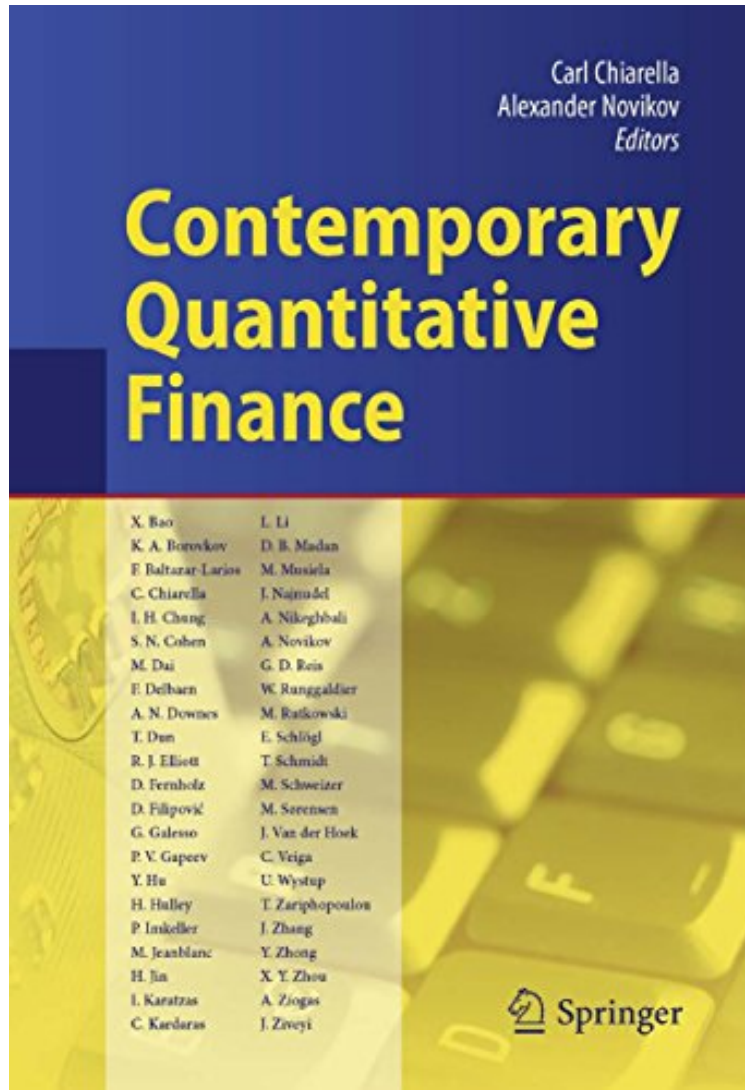


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Contemporary Quantitative Finance: Essays in Honour of Eckhard Platen

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This volume contains a collection of papers dedicated to Professor Eckhard Platen to celebrate his 60th birthday, which occurred in 2009. The contributions have been written by a number of his colleagues and co-authors. All papers

have been - viewed and presented as keynote talks at the international conference "Quantitative Methods in Finance" (QMF) in Sydney in December 2009. The QMF Conference Series was initiated by Eckhard Platen in 1993 when he was at the Australian National University (ANU) in Canberra. Since joining UTS in 1997 the conference came to be organised on a much larger scale and has grown to become a significant international event in quantitative finance. Professor Platen has held the Chair of Quantitative Finance at the University of Technology, Sydney (UTS) jointly in the Faculties of Business and Science since 1997. Prior to this appointment, he was the Founding Head of the Centre for Financial Mathematics at the Institute of Advanced Studies at ANU, a position to which he was appointed in 1994. Eckhard completed a PhD in Mathematics at the Technical University in Dresden in 1975 and in 1985 obtained his Doctor of Science degree (Habilitation degree in the German system) from the Academy of Sciences in Berlin where he headed the Stochastics group at the Weierstrass Institute.

From the Back Cover The contributors to this volume write a series of articles outlining contemporary advances in a number of key areas of mathematical finance such as, optimal control theory applied to finance, interest rate models, credit risk and credit derivatives, use of alternative stochastic processes, numerical solution of equations of mathematical finance, estimation of stochastic processes in finance. The list of authors includes many of the researchers who have made the major contributions to these various areas of mathematical finance. This volume addresses both researchers and professionals in financial institutions, as well as regulators working in the above mentioned fields.

About the Author Carl Chiarella is currently Professor of Quantitative Finance at the University of Technology, Sydney. He holds doctorates in both applied mathematics and economics. He is the author of over 150 research articles in international journals and edited volumes and the author/coauthor of 5 books. Carl is a Co-Editor of the *Journal of Economic Dynamics and Control* and Associate Editor of *Quantitative Finance*, *Studies in Nonlinear Dynamics and Econometrics*, *Computational Economics* and *European Journal of Finance*. Alexander Novikov is Professor of Mathematics (Chair in Probability) at the Department of Mathematical Sciences, the University of Technology, Sydney. He received the Doctor of Science degree in mathematics from Steklov Mathematical Institute, Moscow. He has edited several proceedings and published more than 80 research papers in different areas of statistics of random processes, sequential analysis, random fields and mathematical finance. Alexander has been member of the Editorial Board of *Statistics and Probability Letters*, *Bernoulli* and *Methods of Mathematical Statistics*.