



Stochastic Analysis and Applications to Finance: Essays in Honour of Jia-an Yan (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.

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

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