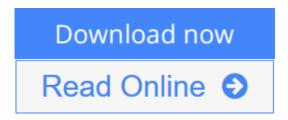# Paris-Princeton Lectures on Mathematical Finance 2002 (Lecture Notes in Mathematics)

By Peter Bank, Fabrice Baudoin, Hans Föllmer, L. C. G. Rogers, Halil Mete Soner, Nizar Touzi

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The **Paris-Princeton Lectures in Financial Mathematics**, of which this is the first volume, will, on an annual basis, publish cutting-edge research in self-contained, expository articles from outstanding - established or upcoming! - specialists. The aim is to produce a series of articles that can serve as an introductory reference for research in the field. It arises as a result of frequent exchanges between the finance and financial mathematics groups in Paris and Princeton. The present volume sets standards with articles by P. Bank/H. Föllmer, F. Baudoin, L.C.G. Rogers, and M. Soner/N. Touzi.

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