



# **Recent Advances in Financial Engineering 2014: Proceedings of the TMU Finance Workshop 2014**

*Masaaki Kijima, Yukio Muromachi, Takashi Shibata*

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Since 2004, the Tokyo Metropolitan University (TMU) has been conducting workshops that serve as a forum for academic researchers and practitioners to exchange ideas and developments in different fields of finance. This book is based on papers presented at the 2014 workshop held in Tokyo, on 6–7 November, 2014. The chapters address state-of-the-art techniques in mathematical finance and financial engineering. The authors share ideas and information on new methods and up-to-date results of their research in these fields. This book is a must-read for researchers, practitioners, and graduate students in the fields of mathematical finance, quantitative finance and financial engineering.

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