

Springer Finance

Jean-Luc Prigent

# Weak Convergence of Financial Markets



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# Weak Convergence Of Financial Markets

**Thomas Griffiths**



## **Weak Convergence Of Financial Markets:**

Weak Convergence of Financial Markets Jean-Luc Prigent, 2013-03-14 A comprehensive overview of weak convergence of stochastic processes and its application to the study of financial markets Split into three parts the first recalls the mathematics of stochastic processes and stochastic calculus with special emphasis on contiguity properties and weak convergence of stochastic integrals The second part is devoted to the analysis of financial theory from the convergence point of view The main problems such as portfolio optimization option pricing and hedging are examined especially when considering discrete time approximations of continuous time dynamics The third part deals with lattice and tree based computational procedures for option pricing both on stocks and stochastic bonds More general discrete approximations are also introduced and detailed Discrete-Time Approximations and Limit Theorems Yuliya Mishura, Kostiantyn Ralchenko, 2021-10-25 Financial market modeling is a prime example of a real life application of probability theory and stochastics This authoritative book discusses the discrete time approximation and other qualitative properties of models of financial markets like the Black Scholes model and its generalizations offering in this way rigorous insights on one of the most interesting applications of mathematics nowadays **World Financial Markets**, 1998 **Price Expectations in Goods and Financial Markets** François Gardes, Georges Prat, 2000 Analysing how price expectations are formed is essential since the dynamics of market prices are mainly driven by the agent's belief concerning the future values of prices and by the uncertainty characterising these values This is a difficult task as prices are highly volatile in most markets and expectational behaviour is heterogeneous and unstable This volume discusses the concept of rationality of expectations from both a theoretical and an empirical point of view and on individual and collective levels Concerning the first aspect the book focuses on how agents collect and process information and how market opinion is formed Concerning the second aspect the book presents studies based on individual price expectations and on the consensus revealed by survey data To appreciate the degree of generality of expectational behaviour the contributors analyse price expectations in a variety of markets periods and countries Great attention is paid to financial markets which have represented the main field of analysis of expectations over the last ten years Four main lessons stem from the works presented in this book First if the REH in the Muthian sense seems now invalidated this result does not mean that there is not rationality in price expectations on the one hand expectations may be economically rational in the sense of the advantage cost analysis and on the other hand the exchange of information between agents through the market may involve some mimetic rationalities Second it appears important to take into account the individual nature of expectations both at the theoretical and empirical levels generally the heterogeneity is not neutral in reaching an economic equilibrium or in estimating expectational processes Third expectational behaviour change over time both the processes and the parameters which intervene in these processes are time varying especially according to the volatility of the variables Fourth a combination of these three basic processes appears to be successful in

explaining the dynamics of expectations although the expectational process is rather extrapolative destabilising when the horizon is short and rather regressive and adaptive stabilising when the horizon is long Advances in Applied Probability,2002

**On Backward Stochastic Differential Equations (BSDEs) with jumps of infinite activity** Martin Büttner,2016-06-03 Diploma Thesis from the year 2011 in the subject Mathematics Stochastics grade 1 0 Humboldt University of Berlin Mathematik language English abstract This diploma thesis is concerned with backward stochastic differential equations BSDEs with jumps which are driven by a Brownian Motion and a random measure We derive existence and uniqueness results for bounded solutions to such BSDEs when the generator posses a certain monotonicity property instead of the usual global Lipschitz condition Starting with results in the case of finite activity considering generators of difference type and showing a comparison theorem allows us to advance to the case of infinite activity

*Two Essays on Modeling Financial Markets as Complex and Interactive Systems* Yoonjung Lee,2004 *Understanding Volatility and Liquidity in the Financial Markets* Dimitris N. Chorafas,1998 This title is useful reading for anyone responsible for minimizing exposures and failures within their organization as well as financial professionals working to produce models of risk and reward It goes beyond the issues of volatility and liquidity leading towards a system of risk management

Portfolio Optimization and Performance Analysis Jean-Luc Prigent,2007-05-07 Covering both static and dynamic portfolio optimisation this title contains an overview of active and passive portfolio optimisation With modern risk analysis it summarises results of portfolio optimisation and shows how theoretical results can be applied to practical and operational portfolio management and optimisation

*Annual Report Reserve Bank of India,2000* *American Book Publishing Record*,2003

**Bibliographic Index**,2006 *Newsletter New Zealand Mathematical Society,2002* *Long-memory and Geometric Brownian Motion in Security Market Models* Naoto Kunitomo,1992 Poisson Approximations to Continuous Security Market Models Heike Dengler,1994 *Introduction to Option Pricing in a Securities Market* K. O. Dzhaparidze,2000

**Finance India**,2004 *Continuous-time Methods and Market Microstructure* Andrew Wen-Chuan Lo,2007 Presents a selection of the most important articles in the field of financial econometrics Starting with a review of the philosophical background this collection covers such topics as the random walk hypothesis long memory processes asset pricing arbitrage pricing theory variance bounds tests term structure models and more

*Structure and Evolution of Federal Funds Market in the U.S.* Buhmsoo Choi,1990 Microeconomic Theories of Imperfect Competition Jean Jaskold Gabszewicz,Jacques François Thisse,1999 This collection of readings provides a broad overview of the major theoretical concepts in the field and includes papers on industry size quantity and price competition entry barriers product differentiation incomplete information and general equilibrium with imperfect competition

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