

Inspired by Finance: The Musiela Festschrift



The present volume is dedicated to Marek Musiela, an eminent scholar and practitioner who is perhaps best-known for his important contributions to problems of derivative pricing, theory of term structure of interest rates, theory of defaultable securities and other topics in modern mathematical finance. It includes 25 research papers by 47 authors, established experts and newcomers alike, that cover the whole range of the hot topics in the discipline. The contributed articles not only give a clear picture about what is going on in this rapidly developing field of knowledge but provide methods ready for practical implementation. They also open new prospects for further studies in risk management, portfolio optimization and financial engineering.

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