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Ferger, Dietmar (ed.); **González Manteiga, Wenceslao (ed.)**; **Schmidt, Thorsten (ed.)**; **Wang, Jane-Ling (ed.)**

From statistics to mathematical finance. Festschrift in honour of Winfried Stute. (English) Zbl 1383.62010

Cham: Springer (ISBN 978-3-319-50985-3/hbk; 978-3-319-50986-0/ebook). xiii, 440 p. (2017).

Publisher's description: This book, dedicated to Winfried Stute on the occasion of his 70th birthday, presents a unique collection of contributions by leading experts in statistics, stochastic processes, mathematical finance and insurance. The individual chapters cover a wide variety of topics ranging from nonparametric estimation, regression modelling and asymptotic bounds for estimators, to shot-noise processes in finance, option pricing and volatility modelling. The book also features review articles, e.g. on survival analysis.

The articles of this volume will be reviewed individually.

Indexed articles:

387-416 [Zbl 1383.62232]

Overbeck, L.; Weckend, J., Effects of regime switching on pricing credit options in a shifted CIR model, 417-425 [Zbl 1383.62250]

Espinosa, María Paz; Ferreira, Eva, Hierarchical organizations and glass ceiling effects, 429-440 [Zbl 1383.62238]

MSC:

62-06 Proceedings, conferences, collections, etc. pertaining to statistics
91-06 Proceedings, conferences, collections, etc. pertaining to game theory, economics, and finance
62Nxx Survival analysis and censored data
62Gxx Nonparametric inference
62P05 Applications of statistics to actuarial sciences and financial mathematics
00B30 Festschriften
00B15 Collections of articles of miscellaneous specific interest

Keywords:

regression; survival analysis; filtering; statistical methods; mathematical finance; stochastic processes; statistical modeling; estimation; insurance mathematics; risk bounds; volatility models; nonparametric statistical methods; shot-noise processes

Biographic references:

Stute, Winfried

Software:

Kader

Full Text: DOI