# Stochastic Processes, Finance and Control: A Festschrift in Honor of Robert J Elliott (Advances in Statistics, Probability and Actuarial Science)

*Samuel N Cohen*

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**Stochastic Processes, Finance and Control: A Festschrift in Honor of Robert J Elliott (Advances in Statistics, Probability and Actuarial Science)** Samuel N Cohen
This book consists of a series of new, peer-reviewed papers in stochastic processes, analysis, filtering and control, with particular emphasis on mathematical finance, actuarial science and engineering. Paper contributors include colleagues, collaborators and former students of Robert Elliott, many of whom are world-leading experts and have made fundamental and significant contributions to these areas.

This book provides new important insights and results by eminent researchers in the considered areas, which will be of interest to researchers and practitioners. The topics considered will be diverse in applications, and will provide contemporary approaches to the problems considered. The areas considered are rapidly evolving. This volume will contribute to their development, and present the current state-of-the-art stochastic processes, analysis, filtering and control.

Contributing authors include: H Albrecher, T Bielecki, F Dufour, M Jeanblanc, I Karatzas, H-H Kuo, A Melnikov, E Platen, G Yin, Q Zhang, C Chiarella, W Fleming, D Madan, R Mamon, J Yan, V Krishnamurthy.

Readership: Researchers and professionals in stochastic processes, analysis, filtering and control.

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