

PREFACE

This volume contains 10 papers contributed by the participants of the 6th General AMaMeF and Banach Center Conference *Advances in Mathematics of Finance* organized in Warsaw, Poland on June 10–15th, 2013 in the building of the Old Library (Stary BUW) on the main campus of the University of Warsaw.

AMaMeF (Advanced Mathematical Methods for Finance) is a scientific network of European research centers (universities), formerly supported by the European Science Foundation. Previous AMaMeF Conferences were: in April 2006 in Side (Turkey), in May 2007 in Będlewo (Poland), in May 2008 in Pitești (Romania), in May 2009 in Ålesund (Norway) and in May 2010 in Bled (Slovenia). The network organized also the Mid-Term AMaMeF Conference in Vienna in September 2007 and the final AMaMeF Workshop in Berlin in September 2010. This volume may also be considered as a continuation of volume 83 of BCP, published in 2008, containing the contributed papers of the 2nd General AMaMeF Conference held in 2007 in Będlewo.

The institutional organizers included: the Committee of Mathematics of the Polish Academy of Sciences, the Faculty of Mathematics, Informatics and Mechanics of the University of Warsaw and the Stefan Banach International Mathematical Center. The sponsors of the Conference were: Warsaw Center of Mathematics and Computer Science and BRE Bank SA. The conference was organized under the honorary patronage of the Rector of the University of Warsaw.

The Conference gathered 145 participants from 18 countries. There were 10 plenary lectures (60 minutes) delivered by: H. Föllmer (Berlin), F. Benth (Oslo), R. Cont (London), D. Filipovic (Lausanne), M. Jeanblanc (Evry), D. Brigo (London), P. Salminen (Turku), R. Stelzer (Ulm), W. Runggaldier (Padova) and Yu. Mishura (Kiev), and 53 shorter presentations (30 minutes). The main topics of the conference included: theory of pricing of financial derivatives, illiquid markets, markets with transaction costs, portfolio analysis, term structure models, energy markets, insurance mathematics and credit risk.

On behalf of the Organizing Committee we would like to thank the participants of the conference, the contributors to the volume and our sponsors.

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