

PREFACE

This volume contains 15 papers contributed by the participants of the 2nd General AMaMeF Conference and Banach Center Conference *Advances in Mathematics of Finance* organized in Będlewo, Poland from 30th April till 5th May, 2007. AMaMeF (Advanced Mathematical Methods of Finance) is a scientific programme of the European Science Foundation for 2005–2010.

The conference gathered 113 participants from over 17 countries. The institutional organizers included: European Science Foundation (AMaMeF), Stefan Banach International Mathematical Center, and the Committee of Mathematics, Polish Academy of Sciences. The Polish National Bank was an official partner of the conference. The sponsors included: Bank Gospodarstwa Krajowego, BRE Bank PLC, and RiskMathics Ltd.

The attendance of a number of leading specialists in mathematics of finance as well as the support of the institutional organizers, the partner and the sponsors made the conference a successful meeting, devoted to practical and theoretical aspects of financial mathematics.

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

Lukasz Stettner

