

Contents

Part I Strategic Behavior in Combinatorial Structures	
On the Push&Pull Protocol for Rumour Spreading	3
Hüseyin Acan, Andrea Collevecchio, Abbas Mehrabian, and Nick Wormald	
Random Walks That Find Perfect Objects and the Lovász Local Lemma	11
Dimitris Achlioptas and Fotis Iliopoulos	
Logit Dynamics with Concurrent Updates for Local Interaction Games	17
Vincenzo Auletta, Diodato Ferraioli, Francesco Pasquale, Paolo Penna, and Giuseppe Persiano	
The Set Chromatic Number of Random Graphs	23
Andrzej Dudek, Dieter Mitsche, and Paweł Prałat	
Carpooling in Social Networks	29
Amos Fiat, Anna R. Karlin, Elias Koutsoupias, Claire Mathieu, and Rotem Zach	
Who to Trust for Truthful Facility Location?	35
Dimitris Fotakis, Christos Tzamos, and Emmanouil Zampetakis	
Metric and Spectral Properties of Dense Inhomogeneous Random Graphs	41
Nicolas Fraiman and Dieter Mitsche	
On-Line List Colouring of Random Graphs	47
Alan Frieze, Dieter Mitsche, Xavier Pérez-Giménez, and Paweł Prałat	

Approximation Algorithms for Computing Maximin Share Allocations	55
Georgios Amanatidis, Evangelos Markakis, Afshin Nikzad, and Amin Saberi	
An Alternate Proof of the Algorithmic Lovász Local Lemma	61
Ioannis Giotis, Lefteris Kirousis, Kostas I. Psaromiligkos, and Dimitrios M. Thilikos	
Learning Game-Theoretic Equilibria Via Query Protocols	67
Paul W. Goldberg	
The Lower Tail: Poisson Approximation Revisited	73
Svante Janson and Lutz Warnke	
Population Protocols for Majority in Arbitrary Networks	77
George B. Mertzios, Sotiris E. Nikolettseas, Christoforos L. Raptopoulos, and Paul G. Spirakis	
The Asymptotic Value in Finite Stochastic Games	83
Miquel Oliu-Barton	
Almost All 5-Regular Graphs Have a 3-Flow	89
Paweł Prałat and Nick Wormald	
Part II Quantitative Finance	
On the Short-Time Behaviour of the Implied Volatility Skew for Spread Options and Applications	97
Elisa Alòs and Jorge A. León	
An Alternative to CARMA Models via Iterations of Ornstein–Uhlenbeck Processes	101
Argimiro Arratia, Alejandra Cabaña, and Enrique M. Cabaña	
Euler–Poisson Schemes for Lévy Processes	109
Albert Ferreiro-Castilla	
On Time-Consistent Portfolios with Time-Inconsistent Preferences	115
Jesús Marín-Solano	
A Generic Decomposition Formula for Pricing Vanilla Options Under Stochastic Volatility Models	121
Raúl Merino and Josep Vives	
A Highly Efficient Pricing Method for European-Style Options Based on Shannon Wavelets	127
Luis Ortiz-Gracia and Cornelis W. Oosterlee	
A New Pricing Measure in the Barndorff-Nielsen–Shephard Model for Commodity Markets	133
Salvador Ortiz-Latorre	

Extended Abstracts Summer 2015

Strategic Behavior in Combinatorial Structures;

Quantitative Finance

Díaz, J.; Kirousis, L.; Ortiz-Gracia, L.; Serna, M. (Eds.)

2017, VI, 139 p. 5 illus., 3 illus. in color., Softcover

ISBN: 978-3-319-51752-0

A product of Birkhäuser Basel