PREFACE

The 6th Ritsumeikan international conference on *Stochastic Processes and Applications to Mathematical Finance* was held at Biwako-Kusatsu Campus (BKC) of Ritsumeikan University, March 6–10, 2006. The conference was organized under the joint auspices of Research Center for Finance and Department of Mathematical Sciences of Ritsumeikan University, and financially supported by MEXT (Ministry of Education, Culture, Sports, Science and Technology) of Japan, the Research Organization of Social Sciences, Ritsumeikan University, and Department of Mathematical Sciences, Ritsumeikan University.

The series of the *Ritsumeikan conferences* has been aimed to *hold assemblies of those interested in the applications of theory of stochastic processes and stochastic analysis to financial problems*. The Conference, counted as the 6th one, was also organized in this line: there several eminent specialists as well as active young researchers were jointly invited to give their lectures (see the program cited below) and as a whole we had about hundred participants. The present volume is the proceedings of this conference based on those invited lectures.

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