

5 January 2023

LIST OF PUBLICATIONS

Bernt Øksendal

Department of Mathematics, University of Oslo, Norway

Books (monographs, textbooks, proceedings) are written in **boldface**.

1. "Selected Topics from Rational Approximation" (In Norwegian) (141 pages). Cand. Real. thesis at the University of Oslo 1970.
2. "R(X) as a Dirichlet algebra and representation of orthogonal measures by differentials".
Math. Scand. 29 (1971), 87-103.
3. (Joint work with A.M.Davie) "Rational approximation on the union of sets".
Proc. Amer. Math. Soc. 29 (1971), 581-584.
4. "A short proof of the F. and M. Riesz theorem".
Proc. Amer. Math. Soc. 30 (1971), 204.
5. "Peak Sets and Interpolation Sets for some Algebras of Analytic Functions"
Ph.D. dissertation at the University of California, Los Angeles 1971.
6. "Null sets for measures orthogonal to R(X)".
Amer. Journal of Mathematics 94 (1972), 331-342.
7. (Joint work with A.M. Davie) "Peak interpolation sets for some algebras of analytic functions". Pacific Journal of Mathematics 41 (1972), 81-87.
8. (Joint work with E. Briem and A.M. Davie) "A functional calculus for pairs of commuting non-unitary contractions".
J. London Math. Soc. 7 (1973), 709-718.
9. "**Spaces of Analytic Functions**".
Proceedings from a seminar held in Kristiansand, Norway June 9-14, 1975.
Edited by O.B. Bekken, A. Stray and B. Øksendal. Springer Lecture Notes in Mathematics Vol. 512 (1976) (204 + VIII pages).
10. "Gleason parts separated by smooth curves".
J. Functional Analysis 22 (1976), 283-294.
11. (Joint work with K. Sydsæter) "**Linear Algebra**" (In Norwegian).
Universitetsforlaget, Oslo. First edition 1977. Fourth edition 1996 (312 pages).
12. "The solution of a minimax problem connected to the irreducibility of polynomials".
Math. Scand. 42 (1978), 169-179.
13. "A Wiener test for integrals of Brownian motion and the existence of smooth curves in nowhere dense sets".
J. Functional Analysis 36 (1980), 72-87.

14. "Sets of harmonic measure zero".
In D. Brannan and J. Clunie (editors): *Aspects of Contemporary Complex Analysis*.
Academic Press 1980, pp. 469-473.
15. "Brownian motion and sets of harmonic measure zero".
Pacific J. Math. 95 (1981), 179-192.
16. (Joint work with A.M. Davie)
"Analytic capacity and differentiability properties of finely harmonic functions".
Acta Mathematica 149 (1982), 127-152.
17. (Joint work with D.W. Stroock)
"A characterization of harmonic measure and Markov processes whose hitting distributions
are preserved by rotations, translations and dilatations".
Ann. Institut Fourier 32 (1982), 221-232.
18. "Projection estimates for harmonic measure".
Arkiv för Matematik 21 (1983), 191-203.
19. (Joint work with L. Csink)
"Stochastic harmonic morphisms: Functions mapping the paths of one diffusion into the paths
of another".
Ann. Institut Fourier 33 (1983), 219-240.
20. "A stochastic proof of an extension of a theorem of Rado".
Proc. Edinburgh Math. Soc. 26 (1983), 333- 336.
21. "Finely harmonic morphisms, Brownian path preserving functions and conformal
martingales". *Inventiones Math.* 75 (1984), 179-187.
22. **"Stochastic Differential Equations. An Introduction with Applications"**.
Springer-Verlag. First edition 1985. Sixth edition 2003 (360 pages). A Chinese edition was
published in 1998. A Japanese translation was published in 1999. A Russian translation was
published in 2003.
23. "Finely harmonic functions with finite Dirichlet integral with respect to the Green
measure".
Trans. Amer. Math. Soc. 287 (1985), 687-700.
24. "Stochastic processes, infinitesimal generators and function theory".
In S.C. Power (editor): *"Operators and function Theory"*. D. Reidel Publ. Co. 1985, pp.
139-162.
25. "Stochastic methods in function theory".
In J. Stefánsson (editor): *"Proc. of the 19th Nordic Congress of Mathematicians"*. Iceland
Mathematical Society 1985, pp.255-270.
26. "Stochastic differential equations: What, why and how?" (In Norwegian).
NORMAT (Nordic Mathematical Journal) 34 (1986), 137-145.
27. "Some applications of stochastic potential theory".
In O. Martio (editor): *Proceedings of the Summer School in Potential Theory in Jyväskylä*
1986. University of Jyväskylä Lecture Notes 1987, pp. 95-143.
28. (Joint work with R. Banuelos)
"Exit times of elliptic diffusions and BMO".
Proc. Edinburgh Math. Soc. 30 (1987), 273-287.

29. "Removable singularities for H^p and for analytic functions with bounded Dirichlet intergral".
Math. Scand. 60 (1987), 253-272.
30. (Joint work with R. Banuelos)
"A stochastic approach to quasi-everywhere boundary convergence of harmonic functions".
J. Functional Analysis 72 (1987), 13-27.
31. "Dirichlet forms, quasiregular functions and Brownian motion".
Inventiones Math. 91 (1988), 273-297.
32. "Using random motion to study quasiregular functions".
In R. Durrett and M. Pinsky (editors): "Geometry of Random Motion". Contemporary Mathematics, Amer. Math. Soc. 73 (1988), pp. 223-235.
33. (Joint work with K. Aase)
"Admissible investment strategies in continuous trading".
Stochastic Processes and their Applications 30 (1988), 291-301.
34. "A stochastic Fatou theorem for quasiregular functions".
Pacific J. Math. 136 (1989), 311-327.
35. "Harmonic measure and fractals" (In Norwegian).
NORMAT (Nordic Mathematical Journal) 37 (1989), 73-83.
36. (Joint work with L. Csink and P. Fitzsimmons)
"A stochastic characterization of harmonic morphisms".
Math. Ann. 287 (1990), 1-18.
37. "A fine topology criterion for vanishing mean oscillation".
Complex Variables 14 (1990), 153-160.
38. "When is a stochastic integral a time change of a diffusion?"
J. Theoretical Probability 3 (1990), 207-226.
39. "Weighted Sobolev inequalities and harmonic measure associated with quasiregular functions".
Communications PDE 15 (1990), 1447-1459.
40. "The high contact principle in optimal stopping and stochastic waves".
In E. Cinlar et al (editors): "Seminar on Stochastic Processes 1989". Birkhäuser 1990, pp. 177-192.
41. "A stochastic approach to moving boundary problems".
In M. Pinsky (editor): "Diffusion Processes and Related Problems in Analysis", Birkhäuser 1990, pp.201-218.
42. (Joint work with I. Aslaksen, O. Bjerkholt, K. A. Brekke and T. Lindstrøm)
"The choice between hydro and thermal power generation under uncertainty".
In O. Bjerkholt, Ø. Olsen and J. Vislie (editors): "Recent Modelling Approaches in Applied Energy Economics", Chapman and Hall 1990, pp.187-205.
43. **"Stochastic Models and Option Values"**.
Proceedings from a conference held in Loen, Norway, August 28-30, 1989. Edited by D. Lund and B. Øksendal. Elsevier/North-Holland 1991.
44. (Joint work with I. Aslaksen, O. Bjerkholt, K. A. Brekke and T. Lindstrøm)
"Partial investment under uncertainty".

In D. Lund & B. Øksendal (editors): "Stochastic Models and Option Values". Elsevier/North-Holland 1991, pp.167-186.

45. (Joint work with K. A. Brekke)

"The high contact principle as a sufficiency condition for optimal stopping".

In D. Lund and B. Øksendal (editors): "Stochastic Models and Option Values". Elsevier/North-Holland 1991, pp.187-208.

46. "Stochastic control theory - a brief summary".

In D. Lund and B. Øksendal (editors): "Stochastic Models and Option Values". Elsevier/North-Holland 1991, pp.19-29.

47. "Numbers and number systems" (In Norwegian).

This is a booklet which gives an introduction to the history and theory of the number concept. It is intended for high school students.

Gyldendal/Norwegian Mathematical Society 1991.

48. (Joint work with T. Lindstrøm and J. Ubøe)

"Stochastic differential equations involving positive noise".

In M. T. Barlow and N. H. Bingham (editors): "Stochastic Analysis". Cambridge Univ. Press 1991, pp.261-303.

49. (Joint work with T. Lindstrøm and J. Ubøe)

"Stochastic modelling of fluid flow in porous media".

In S. Chen and J. Yong (editors): Control Theory, Stochastic Analysis and Applications. World Scientific 1991, pp.156 -172.

50. (Joint work with I. Aslaksen, O. Bjerkholt, K. A. Brekke and T. Lindstrøm)

"Equilibrium in real options" (13 pages). Preprint University of Oslo 1991.

51. (Joint work with T. Lindstrøm and J. Ubøe)

"Wick multiplication and Itô-Skorohod stochastic differential equations".

In S. Albeverio et al (editors): "Ideas and Methods in Mathematical Analysis, Stochastics and Applications". Cambridge Univ. Press 1992, pp.183-206.

52. (Joint work with H. Holden, T. Lindstrøm and J. Ubøe)

"Discrete Wick calculus and stochastic functional equations".

Potential Analysis 1 (1992), 291-306.

53. (Joint work with I. Aslaksen, O. Bjerkholt, K. A. Brekke and T. Lindstrøm)

"An application of reflected diffusions to the problem of choosing between hydro and thermal power generation".

Stochastic Processes and their Applications 44 (1993), 117-139.

54. "When is the best time to sell and buy stocks? On the theory of optimal stopping" (In Norwegian) *NORMAT* 41 (1993), 91-102.

55. (Joint work with H. Holden, T. Lindstrøm, J. Ubøe and T. Zhang)

"Stochastic boundary value problems. A white noise functional approach".

Probability Theory and Related Fields 95 (1993), 391-419.

56. (Joint work with T. Zhang) "The stochastic Volterra equation".

In D. Nualart & M. Sanz Sole (editors): Barcelona Seminar on Stochastic Analysis. Birkhäuser 1993, pp.168-202.

57. (Joint work with H. Gjessing, H. Holden, T. Lindstrøm, J. Ubøe and T. Zhang)

"The Wick product".

In H. Niemi et al (editors): "Frontiers in Pure and Applied Probability, Vol.I". TVP Science Publishers, Moscow 1993, pp.29-67.

58. (Joint work with I. Aslaksen, O. Bjerkholt, K. A. Brekke and T. Lindstrøm)
"A class of solvable stochastic investment problems involving singular controls".
Stochastics 43 (1993), 29-63.

59. **"Stochastic Analysis and Related Topics, Volume 4"**.

Proceedings from the 4th Oslo-Silivri Workshop on Stochastic Analysis, held in Oslo, July 1992. Edited by T. Lindstrøm, B. Øksendal and A. S. Ustunel. Published by Gordon and Breach 1993.

60. (Joint work with H. Holden, T. Lindstrøm and J. Ubøe)
"Discrete Wick products".

In T. Lindstrøm, B. Øksendal and A. S. Ustunel (editors): "Stochastic Analysis and Related Topics (4)", Gordon and Breach 1993, pp.123-148.

61. (Joint work with H. Holden, T. Lindstrøm, J. Ubøe and T. Zhang)

"A comparison experiment for Wick multiplication and ordinary multiplication".

In T. Lindstrøm, B. Øksendal and A. S. Ustunel (editors): "Stochastic Analysis and Related Topics (4)", Gordon and Breach 1993, pp.149-160.

62. (Joint work with K. A. Brekke)

"Optimal switching in an economic activity under uncertainty".

SIAM Journal of Control and Optimization 32 (1994), 1021-1036.

63. "Stochastic partial differential equations: A mathematical connection between macrocosmos and microcosmos".

In M. Gyllenberg & L. E. Persson (editors): "Analysis, Algebra, and Computers in Mathematical Research", Proceedings of the 21st Nordic Congress of Mathematicians, Luleå 1992. Marcel Dekker 1994, pp.365-385.

64. (Joint work with H. Holden, T. Lindstrøm, J. Ubøe and T. Zhang)

"The Burgers equation with a noisy force and the stochastic heat equation".

Comm. PDE 19 (1994), 119-141.

65. "Dynamic programming" (In Norwegian)

In Truls Sevje (editor): "The living mathematics". A collection of survey articles (in Norwegian) for high school students. Undervisningsforlaget 1994, pp.86-96.

66. "Some mathematical models for population growth in a stochastic environment"

In R. K. Colegrave et al (editors): Proceedings of the 9th SAMSA Symposium "Mathematics and the Environment". Published by the University of Botswana, Dec.1994, pp. 40 - 54.

67. "Stochastic partial differential equations and applications to hydrodynamics"

In A. I. Cardoso, M. de Faria, J. Potthoff, R. Sénéor and L. Streit (editors): "Stochastic Analysis and Applications in Physics", NATO ASI Series, Vol.449. Kluwer 1994, pp.283-305.

68. (Joint work with Y. Hu, T. Lindstrøm, J. Ubøe and T. Zhang):

"Inverse powers of white noise".

In M. G. Cranston and M. Pinsky (editors): "Stochastic Analysis". Summer Research Institute on Stochastic Analysis, Cornell University 1993. American Mathematical Society 1995, pp.439-456.

69. (Joint work with T. Lindstrøm, J. Ubøe and T. Zhang):

"Stability properties of stochastic partial differential equations".

Stochastic Analysis and Applications 13(1995),177-204.

70. (Joint work with J. Gjerde, H. Holden, J. Ubøe and T. Zhang):
"An equation modelling transport of a substance in a stochastic medium".
In E. Bolthausen, M. Dozzi and F. Russo (editors): "Seminar on Stochastic Analysis, Random Fields and Applications". Progress in Probability, Vol.36, Birkhäuser 1995, pp.123-134.

71. (Joint work with H. Holden, T. Lindstrøm, J. Ubøe and T. Zhang):
"The stochastic Wick-type Burgers equation"
In A. Etheridge (editor): "Stochastic Partial Differential Equations", Cambridge Univ. Press 1995, pp.141-161.

72. (Joint work with H. Holden, T. Lindstrøm, J. Ubøe and T. Zhang):
"The pressure equation for fluid flow in a stochastic medium".
Potential Analysis 4 (1995), 655-674.

73. (Joint work with I. Aslaksen, O. Bjerkholt, K. A. Brekke and T. Lindstrøm):
"Solvable stochastic investment problems".
In A. N. Shiryaev, A. V. Melnikov, H. Niemi and E. Valkeila (editors): Frontiers in Pure and Applied Probability, Vol. II. TVP Science Publishers, Moscow 1996, pp.113-120.

74. **"Stochastic Analysis and Related Topics, Volume 5"**.
Proceedings from the 5th Oslo-Silivri Workshop on Stochastic Analysis, held in Silivri, Turkey, July 1994. Edited by H. Körezlioglu, B. Øksendal and A. S. Üstünel. Birkhäuser 1996.

75. (Joint work with Y. Hu):
"Wick approximation of quasilinear stochastic differential equations". In H. Körezlioglu, B. Øksendal and A. S. Üstünel (editors): "Stochastic Analysis and Related Topics(5)". Birkhäuser 1996, pp. 203-231.

76. (Joint work with F. E. Benth, J. Ubøe and T. Zhang):
"Wick products of complex valued random variables"
In H. Körezlioglu, B. Øksendal and A. S. Üstünel (editors): "Stochastic Analysis and Related Topics (5)". Birkhäuser 1996, pp. 135-155.

77. (Joint work with O. Martio):
"Fluid flow in a medium distorted by a quasiconformal map can produce fractal boundaries".
European Journal of Applied Mathematics 7 (1996), 1-10.

78. (Joint work with P. Szabo):
"The stochastic maximum principle - a brief survey and an application". In H.-J. Engelbert, H. Föllmer and J. Zabczyk (editors): Stochastic Processes and Related Topics. Gordon and Breach 1996, pp.91-101.

79. (Joint work with T. Zhang):
"The general linear stochastic Volterra equation with anticipating coefficients".
In I. M. Davis, A. Truman and K. D. Elworthy (editors): Stochastic Analysis and Applications. World Scientific 1996, pp.343-366.

80. (Joint work with H. Holden, J. Ubøe and T. Zhang):
"Stochastic Partial Differential Equations"(230 pages).
Book published by Birkhäuser, 1996.

81. "An Introduction to Malliavin Calculus with Applications to Economics" (82 pages).
Lecture Notes from a course given 1996 at the Norwegian School of Economics and Business Administration (NHH), NHH Preprint Series, September 1996.

82. (Joint work with E. Lungu):
"Optimal harvesting from a population in a stochastic, crowded environment".

Math. Biosciences 145 (1997), 47-75.

83. (Joint work with J. Grue):

"A stochastic oscillator with time-dependent damping".

Stochastic Processes and their Applications 68 (1997), 113-131.

84. "Stochastic Analysis and Related Topics, Volume 6"

Proceedings from the 6th Oslo-Silivri Workshop on Stochastic Analysis, held in Geilo, Norway July 1996. Edited by J. Gjerde, L. Decreusefond, B. Øksendal and A. S. Üstünel. Birkhäuser 1998.

85. (Joint work with K. A. Brekke):

"A verification theorem for combined stochastic control and impulse control".

In J. Gjerde, L. Decreusefond, B. Øksendal and A. S. Üstünel (editors): "Stochastic Analysis and Related Topics, Volume 6". Birkhäuser 1998, pp. 211-220.

86. (Joint work with Y. Hu):

"Optimal time to invest when the price processes are geometric Brownian motions".

Finance and Stochastics 2 (1998), 295-310.

87. (Joint work with K. Reikvam):

"Viscosity solutions of optimal stopping problems".

Stochastics and Stochastics Reports 62 (1998), 285-301.

88. (Joint work with G. Mundaca):

"Optimal stochastic intervention control with application to the exchange rate".

Journal of Mathematical Economics 29 (1998), 225-243.

89. "A short introduction to mathematical finance".

In E. M. Lungu (editor): Proceedings of the First Symposium on Mathematical Finance in Gaborone, Botswana 1997. Published by the University of Botswana 1998, pp.6 - 35.

90. (Joint work with K. Reikvam):

"Stochastic differential games with controls - discussion of a specific example".

In E. M. Lungu (editor): Proceedings of the First Symposium on Mathematical Finance in Gaborone, Botswana 1997. University of Botswana 1998, pp.74 - 82.

91. (Joint work with N. C. Framstad and A. Sulem):

"Optimal consumption and portfolio in a jump diffusion market".

In A. Shiryaev et al (editors): Workshop on Mathematical Finance, INRIA, Paris 1998, pp. 9-20.

92. (Joint work with H. Holden):

"A white noise approach to stochastic differential equations driven by Wiener and Poisson noises".

In M. Grosser, G. Hörmann, M. Kunzinger and M. Oberguggenberger (editors): "Nonlinear Theory of Generalized Functions". Chapman & Hall/CRC 1999, pp. 293-313.

93. "Stochastic control problems where small intervention costs have big effects".

Applied Mathematics & Optimization 40 (1999), 355-375.

94. (Joint work with G. Våge):

"A moving boundary problem in a stochastic medium".

Infinite Dimensional Analysis, Quantum Probability and Related Topics 2 (1999), 179-202.

95. "The Black & Scholes formula: A triumph for mathematical modeling in finance" (In Norwegian). NORMAT 47 (1999), 97-109.

96. (Joint work with H. Holden):
"A white noise approach to stochastic Neumann boundary value problems".
Acta Appl. Math. 63 (2000), 141-150.
97. (Joint work with Y. Hu and A. Sulem):
"Optimal portfolio in a fractional Black & Scholes market".
In S. Albeverio et al (eds): Mathematical Physics and Stochastic Analysis. World Scientific
2000, pp. 267-279.
98. (Joint work with Y. Hu and T. Zhang):
"Stochastic partial differential equations driven by multiparameter fractional white noise".
In F. Gesztesy et al (eds): Stochastic Processes, Physics and Geometry: New Interplays II.
American Mathematical Society 2000, pp. 327-337.
99. (Joint work with K. Aase, N. Privault and J. Ubøe):
"White noise generalizations of the Clark-Hausmann-Ocone theorem, with application to
mathematical finance".
Finance and Stochastics 4 (2000), 465-496.
100. (Joint work with I. Elsanosi and A. Sulem):
"Some solvable stochastic control problems with delay".
Stochastics and Stochastics Reports 71 (2000), 69-89.
101. (Joint work with G. Våge and H. Zhao):
"Asymptotic properties of the solutions to stochastic KPP equations".
Proc. Royal Soc. Edinburgh, 130A (2000), 1363-1381.
102. (Joint work with E. Lungu):
"Optimal harvesting from interacting populations in a stochastic environment".
BERNOULLI 7 (2001), 527-539.
103. (Joint work with T. Zhang):
"Multiparameter fractional Brownian motion and quasi-linear stochastic partial differential
equations".
Stochastics and Stochastics Reports 71 (2001), 141-163.
104. (Joint work with K. Aase and J. Ubøe):
"Using the Donsker delta function to compute hedging strategies".
Potential Analysis 14 (2001), 351-374.
105. (Joint work with A. Sulem):
"A maximum principle for optimal control of stochastic systems with delay, with applications
to finance".
In J. L. Menaldi et al (editors): "Optimal Control and Partial Differential Equations". IOS
Press 2001, pp. 64-79.
106. (Joint work with N. C. Framstad and A. Sulem):
"Optimal consumption and portfolio in a jump diffusion market with proportional transaction
costs". Journal of Mathematical Economics 35 (2001), 233 - 257.
107. (Joint work with G. Våge and H. Zhao):
"Two properties of stochastic KPP equations: Ergodicity and pathwise property".
Nonlinearity 14 (2001), 639 - 662.
108. (Joint work with D. Lefèvre and A. Sulem):
"An introduction to optimal consumption with partial observation".
In M. Kohlmann and S. Tang (editors): Mathematical Finance. Birkhäuser 2001, pp. 239-249.

109. "Stochastic Analysis and Related Topics, Volume 7".

Proceedings from the 7th Silivri Workshop on Stochastic Analysis, held in Kusadasi, Turkey July 1998. Edited by L. Decreasefond, B. Øksendal and A. S. Üstünel. Birkhäuser 2001.

110. (Joint work with Y. Hu and T. Zhang):

"Stochastic fractional potential theory".

In J. Heinonen et al (editors): Papers on Analysis: A Volume Dedicated to Olli Martio on the Occasion of his 60th Birthday. Department of Mathematics and Statistics, University of Jyväskylä, Report 83, 2001, pp. 169 - 180.

111. (Joint work with T. Zhang):

"On backward stochastic partial differential equations"

(12 pages). Preprint, University of Oslo 18/2001.

112. (Joint work with A. Sulem):

"Optimal consumption and portfolio with fixed and proportional transaction costs".

SIAM J. Control & Optimization 40 (2002), 1765 - 1790.

113. (Joint work with J. Ubøe and T. Zhang):

"Non-robustness of some impulse control problems with respect to intervention costs".

Stochastic Analysis and Applications 20 (2002), 999 - 1026.

114. (Joint work with J. -P. Chancelier and A. Sulem):

"Combined stochastic control and optimal stopping, and application to numerical approximation of combined stochastic and impulse control".

Proc. Steklov Institute of Mathematics 237 (2002), 140 - 163.

115. (Joint work with F. Biagini, Y. Hu and A. Sulem):

"A stochastic maximum principle for processes driven by fractional Brownian motion".

Stochastic Processes and their Applications 100 (2002), 233 - 253.

116. (Joint work with Y. Hu):

"Chaos expansion of local time of fractional Brownian motions"

Stochastic Analysis & Applications 20 (2002), 815 - 837.

117. "Applied Stochastic Calculus with Jump Diffusions" (112 pages)

Lecture Notes from the Norwegian School of Economics and Business Administration (NHH), Bergen, Norway. September 2002.

118. (Joint work with F. Biagini):

"Minimal variance hedging with fractional Brownian motion".

Methods and Applications of Analysis 10 (2003), 1-16.

119. (Joint work with F.E. Benth, G. Di Nunno, A. Løkka and F. Proske):

"Explicit representation of the minimal variance portfolio in markets driven by Lévy processes". Mathematical Finance 13 (2003), 55 - 72

120. (Joint work with Y. Hu):

"Fractional white noise calculus and applications to finance".

Infinite Dim. Analysis, Quantum Probab. and Related Topics 6 (2003), 1-32.

121. (Joint work with Y. Hu and A. Sulem):

"Optimal consumption and portfolio in a Black-Scholes market driven by fractional Brownian motion". Infinite Dim. Analysis, Quantum Probab. and Related Topics 6 (2003), 519-536.

122. (Joint work with F. Biagini, A. Sulem and N. Wallner):

"An introduction to white noise and Malliavin calculus for fractional Brownian motion"

In J.Cash (editor): "Stochastic Analysis with Applications to Mathematical Finance" Proc. Royal Soc. London, Series A, 460 (2004), 347-372.

123. (Joint work with A. Sulem):
"Partial observation control in an anticipating environment".
Russian Math. Surveys 59 (2004), 355-375.

124. (Joint work with F. Proske):
"White noise of Poisson random measures".
Potential Analysis 21 (2004), 375-403.

125. (Joint work with N. C. Framstad and A. Sulem):
"A sufficient stochastic maximum principle for optimal control of jump diffusions and applications to finance".
J. Optimization Theory and Applications 121 (2004), 77-98.
Errata: J. Optimization Theory and Applications 124 (2005), 511-512.

126. (Joint work with G. Di Nunno and F. Proske):
"White noise analysis for Lévy processes".
J. Functional Analysis 206 (2004), 109 -148.

127. (Joint work with A. Løkka and F. Proske):
"Stochastic partial differential equations driven by Lévy space-time white noise".
The Annals of Applied Probability 14 (2004), 1506 - 1528.

128. (Joint work with S. Mataramvura and F. Proske):
"The Donsker delta function of a Lévy process with application to chaos expansion of local time". Annales de l'Institut Henri Poincaré 40 (2004), 553-567.

129. (Joint work with Y. Hu and T. Zhang):
"General fractional multiparameter white noise theory and stochastic partial differential equations".
Communications in PDE 29 (2004), 1-23.

130. (Joint work with A. Sulem):
"Applied Stochastic Control of Jump Diffusions".
Book published by Springer. First edition 2004 (208 pages). Second edition 2007 (257 pages).

131.
"Optimal stopping with delayed information".
Stochastics and Dynamics 5 (2005), 271–280.

132. (Joint work with G. Di Nunno, T. Meyer-Brandis and F. Proske):
"Malliavin calculus and anticipative Itô formulae for Lévy processes".
Infinite Dim. Analysis, Quantum Probab. and Related Topics 8 (2005), 235-258.

133. (Joint work with F. Biagini):
"A general stochastic calculus approach to insider trading".
Appl. Math. & Optim. 52 (2005), 167 – 181.

134. (Joint work with Y. Hu and D. M. Salopek):
"Weighted local time for fractional Brownian motion and applications to finance". Stochastic Analysis and Applications 23 (2005), 15-30.

135. "Optimal control of stochastic partial differential equations".
Stochastic Analysis and Applications 23 (2005), 165-179.

136. (Joint work with F. Proske and T. Zhang):

"Backward stochastic partial differential equations with jumps and application to optimal control of random jump fields".
Stochastics 77 (2005), 381-399.

137. "The value of information in stochastic control and finance".
Australian Economic Papers 44 (2005), 352-364.

138. "A universal optimal consumption rate for an insider".
Mathematical Finance 16 (2006), 119-129.

139. (Joint work with F. Proske and M. Signahl):
"The Cauchy problem for the wave equation with Lévy noise initial data".
Infinite Dim. Analysis, Quantum Probab. and Related Topics 9 (2006), 249-270.

140. (Joint work with G. Di Nunno, T. Meyer-Brandis and F. Proske):
"Optimal portfolio for an insider in a market driven by Lévy processes".
Quantitative Finance 6 (2006), 83 - 94.

141. (Joint work with F. Biagini):
"Minimal variance hedging for insider trading".
Intern. J. Theoretical and Applied Finance 9 (2006), 1351-1375.

142. **"Stochastic Analysis and Applications. The Abel Symposium 2005."**
Edited by F.E. Benth, G. Di Nunno, T. Lindstrøm, B. Øksendal and T. Zhang.
Springer 2007. ISBN 978-3-540-70846-9. 678 pages.

143. "Fractional Brownian motion in finance".
In B. S. Jensen and T. Palokangas (editors): Stochastic Economic Dynamics. CBS Press,
Copenhagen 2007, pp. 11 – 56.

144. (Joint work with T. Zhang):
"The Itô-Ventzell formula and forward stochastic differential equations driven by Poisson random measures".
Osaka J. Math. 44 (2007), 207 – 230.

145. (Joint work with F. Bagheri):
"A maximum principle for stochastic control with partial information".
Stochastic Analysis and Applications 25 (2007), 705-717.

146. (Joint work with G. Di Nunno):
"A representation theorem and a sensitivity result for functionals of jump diffusions"
In A. B. Cruzeiro, H. Ouerdiane and N. Obata (editors): Mathematical Analysis of Random Phenomena, World Scientific 2007, pp. 177-190.

147. (Joint work with Y. Hu):
"Optimal smooth portfolio selection of an insider".
Journal of Applied Probability 44 (2007), 742-752.

148. (Joint work with K. A. Brekke and N. Chr. Stenseth):
"The effect of climate variations on the dynamics of pasture-livestock interactions under cooperative and non-cooperative management".
Proceedings of the National Academy of Sciences 104 (2007), 14730 – 14734.

149. (Joint work with G. Di Nunno):
"The Donsker delta function, a representation formula for functionals of a Lévy process and application to hedging in incomplete markets".
Séminaires et Congrès, Société Mathématique de France, Vol. 16 (2007), 71-82.

150. (Joint work with F. Biagini, Y. Hu and T. Zhang):
"Stochastic Calculus for Fractional Brownian Motion and Applications".
Book published in the series Probability and its Applications. Springer 2008.
151. (Joint work with A. Sulem):
"A game theoretic approach to martingale measures in incomplete markets"
Surveys of Applied and Industrial Mathematics (TVP Publishers, Moscow), 15 (2008), 18-24.
152. (Joint work with F. Biagini):
"Forward integrals and an Itô formula for fractional Brownian motion".
Infinite Dim. Analysis, Quantum Probab. and Related Topics 11 (2008), 157-177.
153. (Joint work with S. Mataramvura):
"Risk minimizing portfolios and HJBI equations for stochastic differential games"
Stochastics 80 (2008), 317 – 337.
154. (Joint work with Y. Hu):
"Partial Information linear quadratic control for jump diffusions".
SIAM J. Control and Optim. 47 (2008), 1744 – 1761.
155. (Joint work with A. Sulem):
"Optimal stochastic impulse control with delayed reaction".
Appl. Math. and Optim. 58 (2008), 243-255.
156. (Joint work with Y. Hu):
"Optimal stopping with advanced information flow: Selected examples".
Banach Center Publications 83 (2008), 107 - 116.
157. (Joint work with Ta Thi Kieu An):
"A maximum principle for stochastic differential games with partial information"
J. Optim. Theory and Appl. 139 (2008), 463 – 483.
158. "Stochastic partial differential equations driven by multiparameter white noise of Lévy processes" Quarterly of Applied Math. 66 (2008), 521 – 537.
159. (Joint work with Ta Thi Kieu An and Frank Proske):
"A maximum principle approach to risk indifference pricing with partial information".
J. Appl. Math and Stochastic Analysis, Volume 2008, Article ID 821243, 15 pages.
160. (Joint work with G. Di Nunno):
"Optimal portfolio, partial information and Malliavin calculus".
Stochastics 81 (2009), 303-322.
161. (Joint work with G. Di Nunno, A. Kohatsu-Higa, T. Meyer-Brandis, F. Proske and A. Sulem):
"Optimal portfolio for a "large" insider in a market driven by Lévy processes".
In A. Bensoussan, Q. Zhang and Ph. Ciarlet, editors: Mathematical Modelling and Numerical Methods in Finance", Volume 15 of Handbook of Numerical Analysis, Elsevier 2009, pp. 573 – 595.
162. (Joint work with A. Sulem):
"Risk indifference pricing in jump diffusion markets"
Mathematical Finance 19 (2009), 619 - 637.
163. "The Black-Scholes option pricing formula and beyond"
Matilde, Dansk Matematisk Forening, 37 (2009), 9 – 14.
164. (Joint work with A. Sulem):

“Maximum principles for optimal control of forward-backward stochastic differential equations with jumps”.
SIAM J. Control Optim. 48 (2009), 2945 – 2976.

165. (Joint work with G. Di Nunno and F. Proske):
"Malliavin Calculus for Lévy Processes and Applications to Finance".
Book published in the series Universitext, Springer 2009.

166. (Joint work with H. Holden, J. Ubøe and T. Zhang):
"Stochastic Partial Differential Equations". (285 pages)
This is the second edition of the book [80], first published in 1996 by Birkhäuser. The second edition has a new chapter on SPDEs driven by Lévy random fields. It is published by Springer 2010.

167. (Joint work with A. Sulem):
“An anticipative stochastic calculus approach to pricing in markets driven by Lévy processes”.
Communications on Stochastic Analysis (COSA) 4 (2), 2010, 179-199.

168. (Joint work with T. Zhang):
“Optimal control with partial information for stochastic Volterra equations”
DOI: 10.1155/2010/329185,
International J. of Stochastic Analysis, Volume 2010, Article ID 329185, 25 pages,

169. (Joint work with S. Federico):
“Optimal stopping of stochastic differential equations with delay driven by Lévy noise”.
DOI 10.1007/s11118-010-9187-8.
Potential Analysis 34 (2011), 181-198.

170. (Joint work with J.M. Corcuera, G. Di Nunno and G. Farkas):
“Kyle-Back’s model with Lévy noise” (22 pages).
Preprint, University of Oslo 26/2010.

171. **“Advanced Mathematical Methods for Finance”** (536 pages)
Book published by Springer 2011. Edited by G. Di Nunno and B. Øksendal.

172. (Joint work with G. Di Nunno, O. M. Pamen and F. Proske):
“A general maximum principle for anticipative stochastic control and applications to insider trading”.
In G. Di Nunno and B. Øksendal (editors): **Advanced Mathematical Methods for Finance**.
Springer 2011, pp. 181-221.

173. (Joint work with G. Di Nunno, O.M. Pamen and F. Proske)
“Uniqueness of decompositions of Skorohod-semimartingales”.
Infinite Dimensional Analysis, Quantum Probability and Related Topics,
14 (2011), 15-24.

174. (Joint work with A. Sulem and T. Zhang):
“Optimal control of stochastic delay equations and time-advanced backward stochastic differential equations”.
Advances in Applied Probability 43 (2011), 572 - 596.

175. (Joint work with A.Sulem):
“Robust stochastic control and equivalent martingale measures”.
Progress in Probability, Vol. 65 (2011), 179-189.

176. (Joint work with K. Aase and T. Bjuland):
“An anticipative linear filtering equation”.

Systems & Control Letters 60 (2011), 468-471.

177. (Joint work with A. Sulem):

“Portfolio optimization under model uncertainty and BSDE games”.
Quantitative Finance 11 (2011), 1665 – 1674.

178. (Joint work with Knut Aase and Terje Bjuland):

“Strategic insider trading equilibrium: A filter theory approach”
Afrika Matematika 23 (2012), 145-162. DOI 10.1007/s13370-011-0026-x

179. (Joint work with T. Meyer-Brandis and X.Y. Zhou):

“A mean-field stochastic maximum principle via Malliavin calculus”
Stochastics 84 (2012), 643-666.

180. (Joint work with F. Biagini, Y. Hu and T. Meyer-Brandis):

“Insider trading equilibrium in a market with memory”.
Mathematics and Financial Economics 6 (2012), 229-247.

181. (Joint work with K. Aase and T. Bjuland):

“Partially informed noise traders”
Mathematics and Financial Economics 6 (2012), 93-104.

182. (Joint work with A. Sulem and T. Zhang):

“Optimal partial information control of SPDEs with delay and time-advanced backward SPDEs”.
In “Stochastic Analysis and Applications to Finance”, edited by T. Zhang and X.Y. Zhou.
World Scientific 2012, pp. 355 – 383.

183. (Joint work with Ta Thi Kieu An):

“A maximum principle for stochastic differential games with g-expectations and partial information”. Stochastics 84 (2012), 137-155.

184. (Joint work with T. Zhang):

“Backward stochastic differential equations with respect to general filtrations and applications to insider finance,” Special Issue for the Hammamet 2011 Proceedings, Communications on Stochastic Analysis (COSA) Vol.6, No.4 (2012).

185. (Joint work with A. Sulem):

“Singular stochastic control and optimal stopping with partial information of jump diffusions”. SIAM J. Control and Optim. 50 (2012), 2254-2287.

186. (Joint work with F. Bagheri, S. Haadem and I. Turpin):

“Optimal stopping and stochastic control differential games for jump diffusions”.
Stochastics 85 (2013), 85-97.

187. (Joint work with N. Agram, S. Haadem and F. Proske):

“A maximum principle for infinite horizon delay equations”
DUO 2012-04. SIAM J. Math. Anal. 45 (2013), 2499-2522.
<http://arxiv.org/abs/1206.6670> (2012)

188. (Joint work with Ta Thi Kieu An and Yeliz Yolcu Okur):

“A Malliavin calculus approach to general stochastic differential games with partial information”.
In J.Feng, Y. Hu, E. Nualart and F. Viens (editors): “Malliavin Calculus and Stochastic Analysis: A Festschrift in Honor of David Nualart”. Springer 2013, pp. 489-510.

189. (Joint work with L. Sandal and J. Ubøe):

“Stochastic Stackelberg equilibria with applications to time-dependent newsvendor models”
J. Economic Dynamics and Control 37 (2013), 1284-1299.

190. (Joint work with S. Haadem and F. Proske):

“Maximum principles for jump diffusion processes with infinite horizon”

DUO preprint, ISSN 0806-2439, Dept. of Mathematics, University of Oslo, 2012: 04
Automatica 49 (2013), 2269-2275.

<http://arxiv.org/abs/206.1719>

191. (Joint work with R. Siegmund-Schultze):

“Johannes Lohne (1908-1993), the forgotten Norwegian discoverer of Thomas Harriot and a soldier for the German occupation force under the 2nd world war” (In Norwegian).

Normat 61 (2013), 18-32.

192. (Joint work with L. Sandal and J. Ubøe):

“Stackelberg equilibria in a continuous-time vertical contracting model with uncertain demand and delayed information”

Journal of Applied Probability, Special Volume 51A (2014), 213-226.

193. (Joint work with A. Sulem):

“Forward-backward SDE games and stochastic control under model uncertainty”.

J. Optimization Theory and Applications 161, 22-55 (2014);

DOI: 10.1007/s10957-012-0166-7.

194. (Joint work with A. Sulem and T. Zhang):

“Singular control and optimal stopping of SPDEs, and backward SPDEs with reflection”.

Mathematics of Operations Research 39(2) (2014): 464-486.

195. (Joint work with C. Fontana and A. Sulem):

“Market viability and martingale measures under partial information” (21 pages)(February 2013)

Methodology and Computing in Applied Probability,

DOI 10.1007/s11009-014-9397-4 (February 2014)

<http://arxiv.org/abs/1302.4254>

196. (Joint work with A. Sulem):

“Risk minimization in financial markets modeled by Itô – Lévy processes”.

Afrika Matematika DOI 10/1007/s13370-014-0248-9 (May 2014).

<http://arxiv.org/abs/1402.3131>

197. (Joint work with N. Agram):

“Infinite horizon optimal control of forward-backward stochastic differential equations with delay” DUO preprint, ISSN 0806-2439, Dept. of Mathematics, University of Oslo, 2013: 02.

<http://arxiv1406.0325>

Journal of Computational and Applied Mathematics 259 (2014), 336-349.

<http://dx.doi.org/10.1016/j.cam.2013.04.048>

198. (Joint work with A. Sulem):

“Stochastic control of Itô – Lévy processes with applications to finance” (15 pages)

Lecture notes from the Buea Conference on Mathematical Finance, Buea, Cameroon, April 2013.

Communications on Stochastic Analysis (COSA) Vol. 8, No. 1, March 2014, pp.1-15.

199. (Joint work with N. Agram):

“Malliavin calculus and optimal control of stochastic Volterra equations ”.

J. Optim. Theory Appl. (2015), DOI 10.1007/s10957-015-0753-5

<http://arxiv.org/abs/1406.0325>

200. (Joint work with A. Sulem):
"Applications of stochastic analysis".
In N. J. Higham (editor): The Princeton Companion to Applied Mathematics,
Princeton University Press 2015, pp. 319-327.
201. (Joint work with L. Alvarez and E. M. Lungu):
"Optimal multidimensional stochastic harvesting with density-dependent prices".
Afrika Matematika DOI 10.1007/s13370-015-0357-0 (2015)
<http://arxiv.org/abs/1406.7668>
202. (Joint work with A. Sulem and T. Zhang):
"A comparison theorem for backward SPDEs with jumps".
In Festschrift Masatoshi Fukushima, edited by Z.-Q. Chen, N. Jacob, M. Takeda and T.
Uemura.
World Scientific, ISBN 978-981-4596-52-7 (2015), pp. 479-487.
<http://arxiv.org/abs/1402.4244>
203. (Joint work with O. Draouil):
"A Donsker delta functional approach to optimal insider control and applications to finance"
Comm. Math. Stat. (CIMS) 3 (2015), 365-421.
DOI 10.1007/s40304-015-0065-y
Erratum: Comm. Math. Stat. (CIMS) 3 (2015), 535-540.
DOI 10.1007/s40304-015-0074-x
<http://arxiv.org/abs/1504.02581>
204. (Joint work with A. Sulem):
"Optimal control of predictive mean-field equations and applications to finance"
In F. E. Benth and G. Di Nunno (editors): Stochastics of Environmental and Financial
Economics.
Springer 2015, pp. 301-320.
<http://arxiv.org/abs/1505.04921>
205. (Joint work with A. Sulem and T. Zhang):
"A stochastic HJBI equation for optimal control of forward-backward SDEs" (April 2015).
In M. Podolskij, R. Stelzer, S. Thorbjørnsen and A. Veraart (editors):
The Fascination of Probability, Statistics and Their Applications.
In Honour of Ole E. Barndorff-Nielsen on his 80th Birthday. Springer 2015, pp. 435-446.
<http://arxiv.org/abs/1312.1472>
206. (Joint work with A. Sulem):
"Dynamic robust duality in utility maximization"
Applied Mathematics and Optimization., DOI 10.1007/s00245-016-9329-5 (2016).
<http://arxiv.org/abs/1304.5040>
207. (Joint work with K. Dahl, S. Mohammed and E. Røse):
"Optimal control of systems with noisy memory and BSDEs with Malliavin derivatives"
<http://arxiv.org/abs/1403.4034>
Journal of Functional Analysis (2016)
<http://dx.doi.org/10.1016/j.jfa.2016.04.031>
208. (Joint work with Y. Hu and A. Sulem):
"Singular mean-field control games with applications to optimal harvesting and investment
problems" Stochastic Analysis and Applications 35 (5), 823-851 (2017).
<http://arxiv.org/abs/1606.1863>
209. (Joint work with K. Dahl):
"Singular recursive utility" (21 pages)

Stochastics 2017

<http://dx.doi.org/10.1080/17442508.2017.1303067>

<http://arxiv.org/abs/1504.08170>

210. (Joint work with O. Draouil):

“Stochastic differential games with inside information”.

Infinite Dimensional Analysis, Quantum Probability and Related Topics 19 (2016) (31 pages)

DOI: 10.1142/S0219025716500168

<http://arxiv.org/abs/1509.02952>

211. (Joint work with O. Draouil):

“Optimal insider control and semimartingale decompositions under enlargement of filtration”.

Stochastic Analysis and Applications 34 (6), 1045-156 (2016)

<http://arxiv.org/abs/1512.01759>

212. (Joint work with J.M. Corcuera, G. Di Nunno and G. Farkas):

“A continuous auction model with insiders and random time of information release”.

(September 2016).

<http://arxiv.org/abs/1411.2835>

213. (Joint work with E. Røse):

“A white noise approach to insider trading”.

In T. Hida and L. Streit (editors): “Let Us Use White Noise”.

World Scientific, Singapore (2017), pp. 191-203.

<http://arxiv.org/abs/1508.06376>

214. (Joint work with O. Draouil):

“Optimal insider control of stochastic partial differential equations”.

Stochastics and Dynamics 18 (3), 2018 (31 pages)

DOI: 10.1142/S0219493718500144.

<http://arxiv.org/abs/160700197v2>

215. (Joint work with N. Agram and S. Yakhlef):

“Optimal control of forward-backward stochastic Volterra equations”.

In F. Gesztesy et al (editors): Non-linear Partial Differential equations, Mathematical Physics, and

Stochastic Analysis. The Helge Holden Anniversary Volume. EMS Congress Reports (2018), pp. 3-35.

<http://arxiv.org/abs/1606.03280v4>

216. (Joint work with N. Agram):

“Model uncertainty stochastic mean-field control”.

Stochastic Analysis and Applications 37:1 (2019), 36-56.

<http://arxiv.org/abs/1611.01385v9>

217. (Joint work with N. Agram):

“Stochastic control of memory mean-field processes”.

Applied Mathematics and Optimization 2017,

DOI 10.1007/s00245-017-9425-1.

<http://arxiv.org/abs/1701.01801v7>

“Correction to: Stochastic control of memory mean-field processes”

Applied Mathematics and Optimization 2018,

DOI 10.1007/s00245-018-9483-z.

218. (Joint work with N. Agram):

“A Hida-Malliavin white noise calculus approach to optimal control”

Infinite Dimensional Analysis, Quantum Probability and Related Topics 21:3 (2018).

doi.org/10.1142/S0219025718500145

[arXiv:1704.08899v3](https://arxiv.org/abs/1704.08899v3)

219. (Joint work with R. Dumitrescu and A. Sulem):
“Stochastic control of general mean-field SPDEs with jumps”
Journal of Optimization Theory and Applications 176 (3), 559-584 (2018).
<http://arxiv.org/abs/1704.03430v1>

220. (Joint work with Y. Hu):
“Linear Volterra backward stochastic integral equations”.
Stochastic Processes and their Applications 129 (2019),
626-633.
DOI 10.1016/j.spa.2018.03.016
<http://arxiv.org/abs/1708.00208>

221. (Joint work with F. Biagini, T. Meyer-Brandis and K. Paczka):
“Optimal control with delayed information flow of systems driven by G-Brownian motion”.
Probability, Uncertainty and Quantitative Risk 3:8 (2018).
DOI 10.1186/s41546-018-0033-z
<http://arxiv.org/abs/1402.3139>

222. (Joint work with O. Draouil):
“A white noise approach to optimal insider control of systems with delay”.
Journal of Mathematical Analysis and Applications 476 (2019), 101 – 119.
<http://arxiv.org/abs/1610.07311>

223. (Joint work with N. Agram, A. Bachouch and F. Proske):
“Singular control and optimal stopping of memory mean-field processes”.
SIAM J. Mathematical Analysis 51 (1), 450-468 (2019).
DOI: 10.1137/18M1174787.
arXiv:1802.05527v2

224. (Joint work with N. Agram and S. Yakhlef):
“New approach to optimal control of stochastic Volterra integral equations”.
Stochastics 91(6), 873-894, 2019.
DOI: 10.1080/17442508.2018.1557186
[arXiv:1709.05463v2](https://arxiv.org/abs/1709.05463v2)

225. (Joint work with O. Draouil):
“Viable insider markets.”
Stochastics DOI: 10.1080/17442508.2019.1612895.

226. (Joint work with N. Agram):
“Mean-field stochastic control with elephant memory in infinite time horizon”.
Stochastics, 2 July 2019. DOI: 10.1080/17442508.2019.1635600.
[arXiv:1804.09918v3](https://arxiv.org/abs/1804.09918v3)

227. (Joint work with N. Agram and Y. Hu):
“Mean-field backward stochastic differential equations and applications”.
20 March 2018. Submitted.
[arXiv:1801.03349v2](https://arxiv.org/abs/1801.03349v2)

228. (Joint work with A. Bachouch and O. Draouil):
“A new approach to optimal stopping of Hunt processes.”
(23 pages.) 30 August 2019.
<http://arxiv.org/abs/1909.00163>

229. (Joint work with N. Agram):
“Introduction to White Noise, Hida-Malliavin Calculus and Applications”.

(81 pages) 28 May 2019.

[arXiv:1903.02936v1](https://arxiv.org/abs/1903.02936v1)

230. (Joint work with K. Aase):

“Strategic insider trading equilibrium with a non-fiduciary market maker”.

(46 pages) 11 September 2019.

[arXiv:1908.08777v1](https://arxiv.org/abs/1908.08777v1)

231. (Joint work with N. Agram):

“A financial market with singular drift and no arbitrage”.

(26 pages.) 26 October 2020.

Mathematics and Financial Economics (to appear).

DOI: 10.1007/s11579-020-00284-9

[arXiv:1909.12578v3](https://arxiv.org/abs/1909.12578v3)

232. (Joint work with N. Agram and A. Hilbert):

“Singular control of SPDEs with space-mean dynamics.”

Mathematical Control and Related Fields 2020, 10(2), 425-441.

[arXiv:1902.06539v1](https://arxiv.org/abs/1902.06539v1)

233. (Joint work with N. Agram, S. Haadem and F. Proske):

“Optimal stopping, randomized stopping and singular control with general information flow”.

Theory of Probability and Its Applications

2021, 66 (4), 760-773 (TVP Publishers, Moscow, Russia).

DOI:<https://doi.org/10.4213/tvp5514>.

[arXiv:1802.06347v2](https://arxiv.org/abs/1802.06347v2)

234. (Joint work with N. Agram, A. Hilbert and K. Makhlouf):

“SPDEs with space interactions and application to population modelling”

(24 pages) 30 June 2021. Submitted.

[arXiv:1807.07303v1](https://arxiv.org/abs/1807.07303v1)

235. (Joint work with N. Agram, S. Labeled and S. Yakhlef):

“Singular control of stochastic Volterra equations”.

Acta Mathematica Scientia 2022, 42B(3): 1003 - 1017.

doi.org/10.1007/s10473-022-0311-9

[arXiv:1909.08338v1](https://arxiv.org/abs/1909.08338v1)

236. (Joint work with N. Agram and A. Bakdi):

“Deep learning and stochastic mean-field control for a neural network model”.

23 July 2020. Submitted.

Available at SSRN: <https://ssrn.com/abstract=3639022> or <http://dx.doi.org/10.2139/ssrn.3639022>

237. (Joint work with N. Agram):

“Pricing of European options in incomplete jump diffusion markets”

(32 pages) November 2021 (in revision to be submitted).

[arXiv:2012.09577v2](https://arxiv.org/abs/2012.09577v2)

238. (Joint work with N. Agram):

“Stochastic Fokker-Planck PIDE for conditional McKean-Vlasov jump diffusions and applications to optimal control”

(32 pages) 21 April 2022. Accepted for publication in SICON.

[arXiv:2110.02193v1](https://arxiv.org/abs/2110.02193v1)

239. “Space-time stochastic calculus and white noise”

(22 pages) To appear in J.-M. Morel and B. Teissier (editors): “Mathematics Going Forward”, Springer Lecture Notes in Mathematics LNM 2313. Publication date 14 March 2023.

[arXiv:2210.17276](https://arxiv.org/abs/2210.17276)

240. (Joint work with N. Agram, M. Grid and O. Kebiri):
“Deep learning for solving initial path optimisation of mean-field systems with memory”
(24 pages) 16 June 2022.

https://papers.ssrn.com/sol3/papers.cfm?abstract_id=4133547

241. (Joint work with N. Agram):
“Optimal stopping of conditional McKean-Vlasov jump diffusions”
(19 pages) 26 October 2022. Submitted.

[arXiv:2207.13994](https://arxiv.org/abs/2207.13994)

242. (Joint work with R.Y.M. Hachemi):
“The time-fractional stochastic heat equation driven by time-space white noise”
(23 pages) 31 October 2022. Submitted.

[arXiv:2211.12861](https://arxiv.org/abs/2211.12861)

243. (Joint work with N. Agram and G. Pucci)
“Impulse control of conditional McKean-Vlasov jump diffusions”
(19 pages) 5 January 2023.

[arXiv:2301.01506](https://arxiv.org/abs/2301.01506)

IN PREPARATION:

244. (Joint work with N. Agram):
“The Donsker delta function of McKean-Vlasov processes and applications”
Preliminary version 5 January 2023 (19 pages)

245. (Joint work with N. Agram):
“Optimal control of stochastic systems with singular drift.”
Preliminary version 3 September 2020.

246. (Joint work with N. Agram):
“Stochastic control of history mean-field systems”.
(7 pages.) Preliminary version 6 August 2018.

247. (Joint work with N. Agram and S. Yakhlef):
“Anticipated BSVIE and related optimal control”.
(16 pages.) Preliminary version 20 March 2018.

248. (Joint work with N. Agram, F. Biagini and T. Meyer-Brandis):
“Stochastic mean-field Volterra games”.
(20 pages) Preliminary version 6 February 2018.

249. (Joint work with N. Agram and Y. Hu):
“A predictive mean-field market model”.
Preliminary version 3 August 2018.

250. (Joint work with N. Agram):
“Optimal insurance portfolio”
(5 pages) Preliminary version 21 May 2018.

