List of scientific publications
for
Fred Espen Benth

August 14, 2020

In refereed journals


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1 Former title: *Indifference pricing and the minimal entropy martingale measure in a stochastic volatility model with jumps*


52. The implied risk aversion from utility indifference option pricing in a stochastic volatility model. Co-authors: Martin Groth (University of Oslo) and Carl Lindberg (Chalmers University). International Journal of Applied Mathematics and Statistics, 16(M10), pp. 11–37, 2010.


118. Pricing of commodity derivatives on processes with memory. Co-authors: Michele Vanmaele (University of Ghent) and Asma Khedher (University of Amsterdam). Risks, 8(1), pp. 8(electronic), 2020.


In refereed proceedings and book collections


Research monographs and edited books


Miscellanea


Papers accepted for publication


3. Multilinear processes in Banach space. Manuscript, September 2018. Co-authors: Nils Detering (University of California Santa Barbara) and Paul

4. **Multivariate continuous-time modeling of wind indexes and hedging of wind risk.** Submitted manuscript, December 2019. Co-authors: Troels Sønderby Christensen (University of Ålborg) and Victor Rohde (University of Århus). To appear in Quantitative Finance.

**Working papers**


4. **Stochastic Volterra integral equations and a class of first order stochastic partial differential equations.** Submitted manuscript, March 2019. Co-authors: Nils Detering (University of California Santa Barbara) and Paul Krühner (University of Liverpool). Available at arXiv:1903.05045 [math.PR]


