

26 February 2021

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"
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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".
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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".
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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".
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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*
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28. (Joint work with R. Banuelos)
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30. (Joint work with R. Banuelos)
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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".
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Pacific J. Math. 136 (1989), 311-327.
35. "Harmonic measure and fractals" (In Norwegian).
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"A stochastic characterization of harmonic morphisms".
Math. Ann. 287 (1990), 1-18.
37. "A fine topology criterion for vanishing mean oscillation".
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39. "Weighted Sobolev inequalities and harmonic measure associated with quasiregular functions".
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40. "The high contact principle in optimal stopping and stochastic waves".
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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".
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43. **"Stochastic Models and Option Values"**.
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44. (Joint work with I. Aslaksen, O. Bjerkholt, K. A. Brekke and T. Lindstrøm)
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46. "Stochastic control theory - a brief summary".

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

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

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

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65. "Dynamic programming" (In Norwegian)

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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.

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70. (Joint work with J. Gjerde, H. Holden, J. Ubøe and T. Zhang):
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76. (Joint work with F. E. Benth, J. Ubøe and T. Zhang):
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"Fluid flow in a medium distorted by a quasiconformal map can produce fractal boundaries".
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"The general linear stochastic Volterra equation with anticipating coefficients".
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80. (Joint work with H. Holden, J. Ubøe and T. Zhang):
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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".

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83. (Joint work with J. Grue):

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

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87. (Joint work with K. Reikvam):

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88. (Joint work with G. Mundaca):

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89. "A short introduction to mathematical finance".

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

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

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104. (Joint work with K. Aase and J. Ubøe):
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109. "Stochastic Analysis and Related Topics, Volume 7".

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