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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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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".
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).
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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".
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29. "Removable singularities for H^p and for analytic functions with bounded Dirichlet intergral".

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31. "Dirichlet forms, quasiregular functions and Brownian motion".

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32. "Using random motion to study quasiregular functions".

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33. (Joint work with K. Aase)

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34. "A stochastic Fatou theorem for quasiregular functions".

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37. "A fine topology criterion for vanishing mean oscillation".

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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".

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42. (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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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.
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"The stochastic maximum principle - a brief survey and an application". In H.-J. Engelbert, H. Föllmer
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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).
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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".

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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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89. "A short introduction to mathematical finance".

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90. (Joint work with K. Reikvam):

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