Tabel nominal alfabetic

Lucian Albu	Problems in estimating tax evasion and hidden economy
Vlad Bally	*Malliavin Calculus for jump processes and applications*
Michal Baran	*On the completeness problem of bond market*
Gheorghe Barbu	*On simulation models in financial activities*
Tahir Choulli	*Optimal barrier policy for dividend optimization consistency*
Albina Danilova	*Stock market insider trading in continuous time with imperfect dynamic information*
Delphine David	*Optimal consumption and portofolio for an insider in a market with jumps.*
Griselda Deelstra	*Pricing and hedging asian basket spread options*
Giulia di Nunno	*Minimal-variance hedging in large financial markets: random fields approach*
Ernst Eberlein	*Advanced credit portofolio modeling and CDO pricing*
Erik Ekstrom	*Existence and uniqueness theory for the Black-Scholes equation in stochastic volatility models*
Bjorn Eriksson	*A method of moments approach to pricing double barrier options driven by Levy processes*
Hans Föllmer	*Probabilistic quantification of financial uncertainty*
Christel Geiss	*About Malliavin Sobolev spaces and Besov spaces for Levy processes*
Fausto Gozzi	*Optimization problem under liquidity risk with random trading times: regularity results and optimal strategies*

Gregorz Halaj	*Consumption and investment with partial observation of stochastic volatility and economic conditions*
Norbert Hilber	*Wavelet FEM for option pricing under stochastic volatility*
Lane Hughston	*Cumulative gains processes in finance and insurance*
Peter Imkeller	*On martingale optimality, BSDE and cross hedging*
Gabriela Ionescu	*Diversity and optimal distribution with applications in publicity system*
Jacek Jakubovski	*Pricing of defaultable rating-sensitive claims*
Farshid Jamshidian	*On the combinatorics of iterated stochastic integrals*
Monique Jeanblanc	*Pricing and trading credit default swaps in a hazard process model*
Lucas Jodar	*Numerical solutions of option pricing in markets with transaction costs*
Martin Keller-Ressel	*Moment explosions and long-term behaviour of affine stochastic volatility models*
Przemyslaw Klusik	*Quantile hedging for an insider*
Anastasia Kolodko	*Monte Carlo Greeks for financial products via approximative transition densities*
Christoph Kühn	*Nonlinear stochastic integration theory with applications to price-impact models*
Michael Kupper	*On divergence utilities*
Damien Lamberton	*Some remarks on American options in exponential Levy models*
Vathana Ly Vath	*Optimal switching over multiple regims*
Aleksandar Mijatovic	*Local time and the pricing of time-dependent barrier options*

Sabrina Mulinacci	*Copula-based martingale processes and financial prices dynamics*
Agatha Murgoci	*Time-inconsistent stochastic optimal control*
Mariusz Nieweglowski	*Hedging of the rating sensitive claims*
Bernt Oksendal	*Optimal control of forward-backward stochastic differential equations and applications to risk minimization*
Marco Papi	*Existence and uniqueness of solutions for some degenerate valuation equations and applications*
Teemu Pennanen	*Dual problems in financial optimization*
Irina Penner	*Currency markets with convex transaction costs*
Doina Perpelea	*Numerical solutions of option pricing in markets with transaction costs*
Ekhard Platen	*The law of the minimal price*
Maurizio Pratelli	*The impact of different points of view in "Malliavin's Calculus" for jump processes*
Miklos Rasonyi	*How to view arbitrage in the presence of friction?*
Nils Reich	*Numerical derivative pricing in multidimensional non-BS models*
Marina Santacroce	*Exponential utility maximization under partial information*
Alexander Schied	*Optimal portfolio liquidation for risk-averse investors*
Uwe Schmock	*A generalization of Panjer's recurssion and numerically stable risk aggregation*
Mete Soner	*Super-replication in an illiquid model*

Peter Spreij	*Multivariate Feller conditions in discrete time term structure models*
Lukasz Stettner	*Long time GOP with fixed plus proportional transaction costs*
Srdjan Stojanovic	*Foreign exchange rates and foreign exchange derivatives: an optimal portofolio based theory and empirics*
Constantin Tudor	*Sub-fractional Brownian motion as a model in finance*
Johan Tysk	*Regularity of solutions to the term structure equation*
Mikhail Urusov	*On the absolute continuity and singularity of measures: separating times*
Esko Valkeila	*Robust replication under model uncertainty*
Constantin Varsan	*Asymptotic behaviour and gradient representation for cad-lag solutions of S.D.E.*
Hans van der Weide	*Double sided Parisian options and sojourns*
Cristoph Winter	*Wavelet Galerkin schemes for option pricing in multidimensional Levy models*
George Yin	*Optimal barrier policy for dividend optimization*
Mihail Zervos	*The explicit solution to a sequential switching problem with non-smooth data*
Jakub Zwierz	*Initial enlargement of filtrations and entropy of Poisson compensators*