List of scientific publications
for
Fred Espen Benth

August 14, 2018

In refereed journals


---

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


110. **Multivariate modeling and analysis of regional ocean freight rates.** Co-authors: Roar Adland (School of Economics, Bergen) and Steen Koekebakker (University of Agder, Kristiansand). Transportation Research Part E: Logistics and Transportation Review, **113**, pp. 194–221, 2018.

111. **Stochastic modelling of wind derivatives in energy markets.** Co-authors: Silvia Lavagnini (University of Oslo) and Luca Di Persio (University of Verona). RISKS **6**(2), paper 56, 2018.


**In refereed proceedings and book collections**


6. **The Burgers Equation with a Non-Gaussian Random Force.** Coauthor: Ludwig Streit (University of Bielefeld, Germany). In “Stochastic Analysis


33. *Weak stationarity of Ornstein-Uhlenbeck processes with stochastic speed of mean reversion.* Co-author: Asma Khedher (Technical University of


Research monographs and edited books


Miscellanea


8. **Forsikrer seg mot fornybar risiko (in Norwegian).** KLIMA, June 26, 2015. Available at http://cicero.uio.no/no/posts/klima/forsikrer-seg-mot-fornybar-risiko


Papers accepted for publication


Working papers


