List of scientific publications
for
Fred Espen Benth

September 17, 2018

In refereed journals


30. Anticipative calculus for Lévy processes and stochastic differential equa-
tions. Coauthor: Arne Løkka (King’s College, UK). Stochastics and

31. On a semilinear Black & Scholes partial differential equation for valuing
American options: approximate solutions and convergence. Coauthors:
Kenneth Hvistendahl Karlsen (University of Oslo, Norway) and Kristin
Reikvam (University of Oslo, Norway). Interfaces and Free Boundaries,

32. Stochastic modelling of temperature variations with a view towards weather
derivatives. Coauthor: Jurate Saltyte-Benth (University of Oslo and

33. A pde representation of the density of the minimal entropy martingale
measure in stochastic volatility markets. Coauthor: Kenneth Hvistendahl
Karlsen (University of Oslo). Stochastics and Stochastics Reports, Vol

34. A note on Merton’s portfolio selection problem for the Schwartz mean-
reversion model. Coauthor: Kenneth Hvistendahl Karlsen (University of

35. The density process of the minimal entropy martingale measure in a stochas-
tic volatility model with jumps. Co-author: Thilo Meyer-Brandis (Uni-

36. A quasi-Monte Carlo algorithm for the normal inverse Gaussian distribu-
tion and valuation of financial derivatives. Coauthors: Martin Groth and
Paul C. Kettler (both CMA, University of Oslo). International Journal of

37. Analytical approximation for the price dynamics of spark spread options.
Coauthor: Jurate Saltyte-Benth (Akershus University Hospital and Uni-
versity of Klaipeda, Lithuania). Studies of Nonlinear Dynamics & Econo-
metrics, Vol. 10(3), article 8, 2006
(electronic publication: http://www.bepress.com/snde/vol10/iss3/art8)

38. A non-Gaussian Ornstein-Uhlenbeck process for electricity spot price mod-
eling and derivatives pricing. Coauthors: Jan Kallsen (Technical Univer-
sity of Munich, Germany) and Thilo Meyer-Brandis (University of Oslo,
2007

39. Valuing volatility and variance swaps for a non-Gaussian Ornstein-Uhlenbeck
stochastic volatility model. Co-authors: Martin Groth (University of Oslo)
and Rodwell Kufakunesu (University of Zimbabwe). Applied Mathematical

1Former 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.


**In refereed proceedings and book collections**


13. Light, atoms and singularities. Coauthors: Ole E. Barndorff-Nielsen and Jens Ledet Jensen (both University of Aarhus, Denmark). In “Progress in Probability: Proceedings of the Third seminar on Stochastic Analysis,


32. Cross-commodity modelling by multivariate ambit fields. Co-authors: O. E. Barndorff-Nielsen (University of Aarhus) and A. Veraart (Imperial...


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Papers accepted for publication


### Working papers


