List of scientific publications
for
Fred Espen Benth

September 13, 2017

In refereed journals


1 Former 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


29. **Indifference pricing of weather futures based on electricity futures.** Co-authors: Stephan Ebbeler and Rüdiger Kiesel (both University of Essen-Duisburg). In "Energy Pricing Models: Recent Advances, Methods, and


**Research monographs and edited books**


Miscellanea


**Papers accepted for publication**


**Working papers**


2. *Valuation of Asian Basket Options with Quasi-Monte Carlo Techniques and Singular Value Decomposition*, Research Report 7-2001, MaPhySto,
University of Aarhus, Denmark. Coauthor: Lars Oswald Dahl (Storebrand and University of Trondheim, Norway).


8. Pricing of commodity derivatives on processes with memory. Manuscript, August 2017. Co-authors: Michele Vanmaele (University of Ghent) and Asma Khedher (University of Amsterdam).