List of scientific publications
for
Fred Espen Benth

February 4, 2019

In refereed journals


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


89. **Pricing of spread options on a bivariate jump market and stability to model risk.** Co-authors: Giulia Di Nunno (University of Oslo), Asma Khedher (Technical University Munich) and Maren Schmeck (University of Cologne). Applied Mathematical Finance, 22(1), pp. 28–62, 2015.


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**


4. **Wick Products of Complex Valued Random Variables.** Coauthors: Jan Ubøe (Stord/Haugesund College, Norway), Bernt Øksendal (University


12. **Fast Evaluation of the Asian Basket Option by Singular Value Decomposition.** Coauthor: Lars Oswald Dahl (Storebrand and University of


Research monographs and edited books


Miscellanea


Papers accepted for publication


Working papers


