List of scientific publications
for
Fred Espen Benth

June 26, 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


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In refereed proceedings and book collections


**Research monographs and edited books**


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