List of scientific publications
for
Fred Espen Benth

January 15, 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.


In refereed proceedings and book collections


31. Recent advances in ambit stochastics with a view towards tempo-spatial stochastic volatility/intermittency. Co-authors: O. E. Barndorff-Nielsen


Research monographs and edited books


Miscellanea


Papers accepted for publication


Working papers


