List of scientific publications
for
Fred Espen Benth

June 26, 2019

In refereed journals


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


In refereed proceedings and book collections


Research monographs and edited books


Miscellanea


Papers accepted for publication


Working papers


7. **Modeling the exact convergence of electricity prices in interconnected markets.** Submitted manuscript, January 2019. Co-author: Troels Sønderby Christensen (University of Aalborg and NEAS). Available at SSRN: abstract=3312602

8. **Stochastic Volterra integral equations and a class of first order stochastic partial differential equations.** Submitted manuscript, March 2019. Co-authors: Nils Detering (University of California Santa Barbara) and Paul Krühner (University of Liverpool). Available at arXiv:1903.05045 [math.PR]
