List of scientific publications
for
Fred Espen Benth

January 4, 2018

In refereed journals


1Former 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


27. **Forward prices in markets driven by continuous-time autoregressive processes.** Co-author: Sara Ana Solanilla Blanco (University of Oslo). In 'Recent Advances in Financial Engineering’, Proceedings of the International Workshop on Finance 2012, Tokyo Metropolitan University. A.


Research monographs and edited books


Miscellanea


**Papers accepted for publication**


**Working papers**


