List of scientific publications
for
Fred Espen Benth

October 19, 2017

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


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


29. *Indifference pricing of weather futures based on electricity futures*. Co-authors: Stephan Ebbeler and Rüdiger Kiesel (both University of Essen-Duisburg). In "Energy Pricing Models: Recent Advances, Methods, and


Research monographs and edited books


Miscellanea


**Papers accepted for publication**


Working papers


7. *Pricing of commodity derivatives on processes with memory.* Manuscript, August 2017. Co-authors: Michele Vanmaele (University of Ghent) and Asma Khedher (University of Amsterdam).