List of scientific publications
for
Fred Espen Benth

November 2, 2017

In refereed journals


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


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


