List of scientific publications
for
Fred Espen Benth

August 19, 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*


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**


4. **Pricing of commodity derivatives on processes with memory.** Manuscript, August 2017. Co-authors: Michele Vanmaele (University of Ghent) and Asma Khedher (University of Amsterdam). Available at arXiv:1711.00307.

5. **Multilinear processes in Banach space.** Manuscript, September 2018, Co-authors: Nils Detering (University of California Santa Barbara) and Paul Krühner (University of Liverpool). Available at arXiv:1809.01336.

6. **An empirical analysis of volatility and liquidity on high-frequency electricity futures markets.** Submitted manuscript, December 2018. Co-authors: Marcel Kremer, Björn Felten and Rüdiger Kiesel (University Duisburg-Essen).

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]
