

A Bibliography of Publications in *SIAM Journal on Financial Mathematics*

Nelson H. F. Beebe
University of Utah
Department of Mathematics, 110 LCB
155 S 1400 E RM 233
Salt Lake City, UT 84112-0090
USA

Tel: +1 801 581 5254
FAX: +1 801 581 4148

E-mail: beebe@math.utah.edu, beebe@acm.org,
beebe@computer.org (Internet)
WWW URL: <https://www.math.utah.edu/~beebe/>

26 August 2024
Version 1.28

Title word cross-reference

1 [CCL⁺11]. 3/2 [Liu15]. α [CMP21].
CARMA(p, q) [MPR21]. K [Shi17]. Λ
[BP22]. \mathbf{H}^3 [FZ16]. t [KP18]. X [CSS20].

-Hypergeometric [CMP21]. -Quantiles
[BP22]. -Scheme [Shi17]. -Value [CSS20].

500 [Guy22].

Ability [Cot21]. Absence [AS10].
Acceptability [PR24]. Accidents [CF15].
Accuracy [FHS22]. Accurate [War13].
Across [LLP11]. Adapted [BW23].
Adaptive [CCFLYZ24, CL21a, NV22].
Adjoint [PPR13]. Adjusted [BFZ21].

Adjustment [AC17]. Adjustments
[BPO18, CCFK20, CSS20, dRP22].
Advantageous [For20]. Affect [DJ23].
Affine [CLP18, CW12, EGG10, Fon23,
GG14, GPSS15, JMP21, JO23]. against
[BBP23]. Agency [MR18]. Agent
[BH16, FT22, HZ16, MR18, Zha23, CDW24].
Agents [Lon20]. Algorithm
[BFZ24, FJO21, HLLR16, LLP11, PPS18].
Algorithmic [CDJ17]. Algorithms
[BBH⁺21, BDL11, KMT24, SZH13].
Allocation [ACDP18, For20, PBH10].
Almgren [ANW23]. Almgren-Chriss
[ANW23]. Alpha [LLX19]. Alpha-Maxmin
[LLX19]. Alternative [Fon23, vSDF19].
Always [Zha23]. Ambiguity [PW22].
American [ATL12, BZ14, BHZ15, BL16,
CDP21, CPZ22, DK18, GL22, GHK21,

- How12, HRW13, JSDN11, JV11, LT19, Lel18, LHJ10, Liu15, PPS18, RW12, Zho21]. **Ameripean** [JSDN11]. **Analysis** [ALMY23, BH16, BBH⁺21, Bic12, BGH21, BK18, CY21, FHS22, GV15, HK18, LLM⁺23, LS21, Mon13a, NW21, RS12, SZH13, SSZ16, ZL22]. **Analytic** [FL13a, KP16]. **Analytical** [FT20, GP15]. **Analytically** [CFR13]. **Anchor** [GK22]. **Anomalous** [JT20]. **Anticipated** [CSS20]. **Application** [CM12, EM21, HO11, SZH13, Shi17, War13]. **Applications** [BZ14, CCL⁺11, FL13a, GGHZ23, GKR14, HLLR16, KP16, Li22, Str14, WMH24]. **Approach** [BCN23, BAGM20, BHY19, BK15, BGO21, BDL11, CG20, CCY12, COW19, COW22, CL21a, CK18, EJJ15, FMM11a, FHS22, HS12, LLP11, LLL21, LMS22, MW13, PW22, Pun21, SZ21, VFL23]. **Approaches** [FKV12]. **Approximating** [BEV14]. **Approximation** [AE19, BDN15, BST10, BTW11, BGW24, CFP10, FR14, GS12, GKS20, Guy22, HRW13, KM23, KN18, Lev11, MPR21, NZ13, PVW17, Yam22, ZL22]. **Approximations** [BDG18, CCL⁺11, GP15, How12, HO11, JT11b, LS16, RGB21, VG22]. **Arbitrage** [BDG22, Bur16, CT15, GJMN16, JT11a, Lep16, Mag23, MM22, NSY24, NJZB23, Str14]. **Arbitrage-Free** [GJMN16, NJZB23]. **ArgMax** [KHOL10]. **Arising** [DB20, FJO21, IR21]. **Arithmetic** [Lev18]. **Asian** [FMM11b, How12, Kir16, Kol15, Lev18, PZ16, ZO13]. **Ask** [BBDR23, ZRA14]. **Asset** [BMMB18, BMMB19, BMMBO23, Cha24, DL11a, EV16, For20, JKP11, RGB21, RS12, BDG22]. **Assets** [EGLO21, FT20, JV11, Lep16, LPY21, LLCMA16]. **Asymmetric** [GL22]. **Asymptotic** [ALMY23, Bic12, CY21, GJRS18, Gul10, GV15, How12, JT11b, KN18, LX15, Mon13b, SSZ16, TY12]. **Asymptotics** [AFLZ17, CC16, CCSW19, CCL⁺11, EFGR19, FP15, FZ16, FZ17, FHS22, JR15, FFF10]. **At-the-Money** [EFGR19]. **Autoencoders** [NJZB23]. **Average** [BTW11, CJ16, MPW24]. **Averaging** [How12]. **Averse** [BE24, DV15, HZ16]. **Aversion** [DM22, FP15, LYZ24, MW20]. **Aware** [JPWT22]. **Axiom** [FLW23]. **Axiomatization** [BP22, FLW23]. **Back** [KHOL10, BE24]. **Backward** [BQY22, BCC15, BBC16, CSS20, CM12, GGHZ23, Lev18, MT17]. **Balanced** [QC19]. **Ball** [PJ23]. **Bang** [AF15]. **Bang-Bang** [AF15]. **Bank** [LLM⁺23]. **Banking** [BMMB19]. **Bankrupt** [LLS14]. **Bankruptcy** [BMNP17, CCSW19, LPY21]. **Barrier** [ACN13, CO11, DL11b, FO11, Lev11, ZX19]. **Based** [AJ15, BAGM20, BHU18, BMMBO23, CGSF23, FO11, HK18, JS11, PR24, ZO13]. **Basis** [AKK13, BHSW15, CLP11, LR16]. **Basket** [FZ16, HSZ17]. **Bayesian** [CK18, MP23]. **Be** [For20, VFL23, WBT15]. **Beating** [VFL23]. **Behavior** [AJ15, GJRS18]. **Behavioral** [CD12, PWX23]. **Beliefs** [MWZZ22]. **Benchmark** [VFL23, Wan22]. **Benchmarking** [AS18]. **Benefit** [HZK17]. **Bequest** [BPY16]. **Bergomi** [Guy22]. **Bermudan** [BEST23, BDN15, BBC16, ECLL23, FO11, FJJ20, FL13b, Rog10, SZH13]. **Best** [BP13]. **Between** [ARS21, JSDN11, NM13]. **Beyond** [CCC⁺21]. **Bias** [ATL12, GPS22]. **Bid** [BBDR23, ZRA14]. **Bidding** [BF14b]. **Bilateral** [LSZ20]. **Binding** [LMK13]. **binomial** [LHJ10]. **Birth** [Mag23]. **Bivariate** [FZ16]. **Black** [BHSW15, GS17, Käl20, Teh16]. **Bond** [CL21b]. **Book** [AJ15, AKU21, AS10, ASS12, CM21, HK17b, HR17, JL18, KM23, PSS11, PWY24]. **Books**

- [HN14, HX19]. **Border** [CFVS22].
Borrowing [BF19]. **boundaries** [LHJ10].
Boundary [CL21b, JV11]. **Bounded**
[CC16]. **Bounds**
[Ara11, BND20, FN18, NS21, Pap18, Teh16].
Bridge [JSDN11]. **Brokerage** [ANW23].
Brownian [AAM22, FÖ21, GNR19]. **BSDE**
[CG20, GGHZ23, LZ17, MW13]. **BSDEs**
[DG24, GP15, KP16, LR16, YZZ23].
BSPDEs [Li22]. **BSVIEs** [DG24]. **Bubble**
[JKP11, SS19]. **Bubbles** [BN15, BMMB18,
BMMB19, BMMBO23, EJM21]. **Buy**
[CJR14].
- Càdlàg** [Ara14, LR16]. **Calculus**
[ATL12, Mon13b]. **Calibrated** [CC12].
Calibration
[BLP16, BGW24, CDK10, CMR19, CGSF23,
DT13, GPSS15, GLOW22, Guy22]. **Call**
[FLGL18, Gul10, MS10]. **Calls** [Fei22]. **Can**
[WBT15]. **Capital** [BHY19, CSS20, LPY21,
MW20, NZ19, Zhi23]. **Caplet** [Fon23].
Capped [BL13]. **Caps** [DK18]. **CARA**
[MWZZ22]. **Carlo**
[AN15, BHU18, GR12, MPR14, ZX19]. **Carr**
[Lev11]. **Case**
[ABY23, BZZ19, BW11, LSWY18]. **Cash**
[PVW17]. **Cash-Constrained** [PVW17].
Category [Arm18]. **CDO**
[CDK10, GS12, HO11]. **Central**
[AFM20, AC17]. **Centrality** [BBC⁺20].
Certain [JL13, KP10a]. **Certainty**
[VRT22, WMH24]. **Chain** [ZL22]. **Chains**
[DR18]. **Chances** [EE22]. **Change**
[HKMR20]. **Changed** [CLL21]. **Changes**
[LLCMA16]. **Chaos** [FÖ21, Lel18].
Characteristic [FL13a]. **Characteristics**
[JL20b]. **Characterization**
[BST10, CD13, JL20a, Qi23]. **Chebyshev**
[GKS20]. **Chief** [CS10]. **Choice**
[BGZ22, MZ10]. **Chriss** [ANW23]. **CIR**
[BZ20]. **Claim** [HX16]. **Claims**
[AM11, PP10]. **Class**
[BMZ11, CNP12, GR12]. **Classes** [NW21].
- Classical** [BGK24]. **Clawback** [SW22].
Clearing [AC17, FPR⁺18, Fei22, KV19].
Clients [ANW23]. **Climate** [BGH21].
Climate-Economic [BGH21]. **Clique**
[BL13]. **Closed** [CJ16, CCL⁺11].
Closed-Form [CJ16, CCL⁺11]. **Clustering**
[SS15]. **Coefficient** [LS16]. **Coefficients**
[CJM16, HSX23, ZL22]. **Coherent** [DR18].
Cointegration [CCW19].
Collateralization [BR15]. **Collocation**
[DB20]. **Commoditie** [GTW19].
Commodity
[CJQ16, CSS15, GTW19, HF10, JS11].
Common [GK10, MR18]. **Communication**
[AG20, ACEL23, BD21, BFN22, BCDD21,
BWZ22, BH23, BP22, BC22, BGH21,
BFZ21, CLYZ24, CCC⁺21, DP20, DFG24,
DM22, DZ23, EJM21, EE22, FS21, Fei22,
Fon23, FJO21, GHK21, JS24, Mag23, MR18,
PR24, Sap20, SZ22b, TD22, WXXY22,
Yam22, Zha23]. **Compactness** [VF16].
Comparisons [Pap18]. **Competition**
[AGZ22, HMKS20, Lud11]. **Complete**
[BDH10, HKZ17, WX21]. **Complexity**
[BHU18]. **Computation**
[BST10, BPO18, HSX15].
Computationally [MGH18]. **Computed**
[CLYZ24]. **Concerns** [BLD17, DSZ24].
Conditional
[ACN13, BH16, DF21, FKV12, For20, FM11].
Conditionally [CJC23]. **Conditioned**
[DF18]. **Conditioning** [MPR14]. **Cone**
[SZ22b]. **Cone-Constrained** [SZ22b].
Conic [BCC15]. **Connecting** [JT20].
Connection [NM13]. **Consistency**
[DG24, Vig22]. **Consistent**
[AHJ15, BZZ19, BWYY14, CCW19, EMP12,
For20, RT17, vSDF19]. **Constrained**
[BCV14, DHL15, HSX23, MW13, PVW17,
SZ22b, ZRA14]. **Constraint**
[AS18, ABY22, ABY23, BMS16, Sek13].
Constraints [AI15, ABY19, BCX19,
CCC⁺21, CVS13, JL15, JL20a, LMK13,
NZ19, TA15, WX21, WXXY22].

- Construction** [MS14, Shi17].
Constructions [CC12, JL20b]. **Consuming** [BPY16]. **Consumption** [ABY22, ABY23, CD13, CCSW19, HZ16, Käl20, LYZ24, PW22, dRP22].
Consumption-Investment [PW22].
Contagion [AMS15, CK18, DMBPR19, FS21, GV16, HSZ17, JPZ19]. **Contagious** [SZ22a]. **Contests** [Cot21, NZ22]. **Context** [BEV14]. **Contingent** [AM11, FH23].
Continuity [DL11b]. **Continuous** [Ben11, BWYY14, DXZ10, DR18, GKR14, LPY21, MPR14, SS17]. **Continuous-LPY21**. **Continuous-Time** [DR18, MPR14, DXZ10]. **Continuum** [Lep16]. **Contract** [NZ19]. **Contracting** [CCY12, CF15]. **Contracts** [ANW23, AF15, BCV14, BL13, BR15, CF15, KR24, LSZ20, WYZ11]. **Contributions** [Mag23]. **Control** [AMS15, BCV14, BH23, BDL11, CVS13, CMR19, DJ24, HLLR16, Mon13b, VRT22, War13, YZZ23].
Controlled [Xia24]. **Controller** [BZ14].
Controller-Stopper [BZ14]. **Controlling** [ACE19]. **Controls** [AF15]. **Convergence** [BCM10, BBH⁺21, BFN22, BW11, CJM16, CMR18, FT22, GGHZ23, HSZ17, Lev11, LHJ10]. **Convertible** [FH23]. **Convex** [AG20, Ara14, CLYZ24, GKR14, PP10, TA15, FM11]. **Copula** [BGR20].
Corporate [CL21b]. **Correction** [DL11b, FL11, GS17, ZCLG16]. **Correlated** [GKMT10]. **Correlators** [BL21]. **Cosine** [ZO13]. **Cost** [CCFLYZ24, DJ23, KP10b].
Costs [AKK13, BCDD21, Bic12, BS13b, BR15, BMS16, CD13, CDW24, CMKS14, GO11a, HF10, Lep16, LMK13, PP10, RX20, DXZ10].
Counterparty [CCFK20]. **Coupled** [YZZ23]. **Coupon** [How12]. **Covariance** [GK22, PO10]. **Cox** [JC16]. **Crash** [SS19].
Credit [BGR20, BHH⁺11, CL21b, CK11, EGS13, EGG10, FK21, GK16, HSZ17].
Criteria [AGZ22, Käl20, MZ10, Sch15].
Criterion [LP21, PWX23]. **Critical** [BL16].
Cross [CFVS22, GS21, HN14, JS11].
Cross-Border [CFVS22].
Cross-Commodity [JS11].
Cryptocurrency [BHM20]. **CSA** [BGO21].
Cubature [CM12, FZ23]. **Cumulative** [KP18]. **Currency** [GS21]. **Curvature** [AL17, AFLZ17, FT15]. **Curve** [GS21, JO23]. **Curve-Dependent** [JO23].
Curves [FT15, GPSS15]. **CVA** [HLLR16].
D [CCL⁺11]. **Data** [BAGM20, NSY24].
Data-Driven [NSY24]. **Deal** [Ara11, BND20]. **Debt** [BMNP17, CVS13].
Decision [BDH10]. **Decomposition** [FJL11]. **Deep** [BFZ24, BGW24, CJC23, DP20, GGHZ23, JO23, LLM⁺23, NSY24, SZ21, TW20].
Deep-Learning [TW20]. **Default** [AFLZ17, CM10, CW12, CDK10, DMBPR19, DQS17, FS21, GQS20, HSZ17, JL20b, KR24, SS15].
Defaultable [BN15, LLCMA16]. **Defaults** [EJJ15, GKMT10]. **Degeneracy** [PW16].
Delayed [BD21, JSDN11].
Delayed-Exercise [JSDN11]. **Delivery** [Fei19, KYKLR20, PP10]. **Delta** [BS23, BW11, Kol15]. **Densities** [CFP10, GV15]. **Density** [DL13, EJJ15, Mon13a]. **Dependence** [AZ10, GV16]. **Dependent** [BBC⁺20, BFZ24, BGM10, HKZ17, HK17b, HSZ17, JO23, KQY22, KM23, Sap20, SZ21, TW20, WMH24, ZX19]. **Derivative** [JS11].
Derivatives [AGLG22, BK15, CK11, DMSS20, Sab23, Sap20, ZX19]. **Descent** [SS17]. **Design** [GL15, HSX15, NZ22, RL18].
Desirable [vSDF19]. **Detect** [JKP11].
Detecting [NSY24]. **Detection** [PBH10].
Deterministic [ABY23, BF14a, JT11b].
Deviation [BZZ19, Gul18]. **Deviations** [AKT19, GPY13, SS15]. **Difference** [ARS21, BCC15]. **Differences** [GR12].
Different [CL21b, GMGB20]. **Differential** [CM21, CSS20, CM12, DB20, Hep10, SZ21,

- IR21]. **Diffusion** [BAGM20, BJ12, BS23, BL16, CM17, CLZ18, CFP10, DL11a, DL11b, Hep10, JLS20, KM23, QC19, SZ22b, ZL22, LHJ10].
- Diffusions** [BDG18, BWZ22, CN11, DF18, JT20].
- Diffusivity** [HR17]. **Dimension** [ACLP14, Pap13]. **Dimensional** [BEST23, BWZ22, BCN23, BK15, BTW11, CLP18, DFG24, El13, RBG21]. **Direct** [MSW21]. **Directional** [CFRT16].
- Directions** [EMW21]. **Dirichlet** [HR18].
- Discontinuous** [AN15, BCX19, DK18].
- Discounting** [BGO21, LLP23]. **Discrete** [BZZ19, BH23, BWYY14, BC22, BF14b, Cha24, CKT17, CMKS14, DZ23, EGS13, Fri14, GKR14, How12, JV11, Pap13, Rás15, RTY23, RT17]. **Discrete-Time** [Rás15, RTY23]. **Discretely** [FMM11b].
- Discretization** [BFN22, CFRT16].
- Dispersion** [GPS22]. **Displaced** [BJ12].
- Displaced-Diffusion** [BJ12]. **Distance** [BW23]. **Distribution** [ABY19, KP18, vSDF21]. **Distributions** [NPS17, RS12]. **Diversification** [DV15, Qi23]. **Dividend** [ABY19, CLZ18, CVS13, CY21, How12].
- Dividend/Coupon** [How12]. **Dividends** [AAM22, CCY23, JV11]. **Does** [AG20].
- Dominance** [WX21, WXXY22]. **Double** [CASB22, CO11]. **Double-Execution** [CASB22]. **Down** [TY12]. **Downgrade** [CL21b]. **Drawdown** [AS18, ABY19, ALMY23, Sek13].
- Drawdowns** [CNP12]. **Drift** [EV16, HKMR20]. **Drifts** [CM17]. **Driven** [BGSS23, EGS13, FTT10, HX19, NSY24].
- Driver** [GP15]. **Dual** [Ben11, BBC16, FM11, HLLR16, Lel18, Lev18, MT17, Mon13b, PW22, RS14, Rog10, SZH13].
- Duality** [BD18, CKT17, CMKS14, HH10, Kir15, TA15]. **Due** [GS17]. **Duesenberry** [Lon20]. **Duopolistic** [Lud11]. **Dupire** [ÖH23]. **Duration** [JT20]. **Dynamic** [BL15, BCC15, BND20, CF15, COW19, COW22, CCFK20, CJC23, CK11, DG24, EM21, FMM11a, FS21, HW14, HKZ17, JPZ19, KS10, MT17, MWZZ22, NS21, VFL23, vSDF21]. **Dynamical** [LLM⁺23].
- Dynamics** [BDG22, CdL13, CM21, EJM21, HK17b, KM23, LLS14, ZCLG16].
- Early** [Mag23]. **Easy** [RW12]. **Economic** [BBC⁺20, BGH21, EM21, LN22]. **Editors** [CS10]. **Editors-in-Chief** [CS10]. **Effect** [FT15, HRW13]. **Effects** [LPY21].
- Efficiency** [JL15, JL20a]. **Efficient** [BPO18, DT13, GKMT10, Kir15, Kir16, ZO13].
- Eigenportfolios** [AHPP22]. **Eisenberg** [FPR⁺18]. **Elastic** [HSX15]. **Electricity** [CFVS22, KYKLR20]. **Element** [HR18].
- Elicitable** [CJC23]. **ELMMs** [BMMB18].
- Emission** [HS12]. **Emissions** [Lud11].
- Empirical** [GGM17]. **Endogenous** [CW22b, LPY21, NZ19, Zhi23].
- Endowments** [BCMS22]. **Energy** [BCV14, BCN23, BK15, Sab23, TT18].
- Enhanced** [CM10]. **Enlargement** [CG20].
- Entropic** [Xia24]. **Entropy** [DJ24, MGH18, Qi23, Tia23]. **Envelope** [DHOR11]. **Environment** [BPR21, FH18].
- Equation** [CM21, IR21]. **Equations** [BZ20, BKX12, BCC15, BGK24, BHH⁺11, CCL⁺11, CSS20, CM12, DB20, FZ23, HK17a, HK19, Hep10, SZ21, SSZ16].
- Equilibria** [SSZ17]. **Equilibrium** [BH23, BD18, BLD17, CW22b, CDW24, EM21, FT22, KHOL10, LLLY18, LX15, LLX19, Lon20]. **Equities** [AHPP22].
- Equity** [GV16]. **Equivalent** [WMH24].
- Equivalents** [VRT22]. **Ergodic** [LZ17].
- Ergodicity** [HR17, ZRA14]. **Erratum** [COW22, HK19]. **Error** [Gas23, Gul10, RR10]. **Escrow** [SW22].
- ESO** [LW15]. **Estimate** [PO10]. **Estimates** [Gul10]. **Estimation** [BAGM20, FW18, KMT24, MP23, RS12].
- ETF** [AZ10]. **ETFs** [AHJ15, FLGL18].

- Euler** [CJM16, CMR18]. **European** [GQS20, How12, JSDN11, MS14, ZO13]. **European-Style** [ZO13]. **Event** [GL22]. **Eventual** [FT15]. **Evolution** [BHH⁺11, HK17a, HK19]. **Exact** [FW18, GKMT10, NM13, VG22]. **Examples** [GPSS15]. **Exchange** [CJJ20, CSB21, CMR18, Kar15]. **Execution** [AKU21, AS10, BL15, BDG22, CL23, CJ16, CASB22, GR14, GZ15, HW14, KLA20, KP10b, PSS11, Sch15]. **Executive** [HKMR20]. **Exercise** [BCV14, Ben11, HKMR20, JSDN11, JV11]. **Existence** [AF15, FTT10, IR21, BH23]. **Exotic** [TD22]. **Expansion** [Aly14, AFLZ17, BLP16, Lel18, Mon13b, TY12]. **Expansions** [FLGL18, KP16, MSW21, PPR13, ZO13]. **Expectations** [HO11]. **Expected** [BMS16, DJ23, LLX19, WX21, KP10a]. **Explain** [BOL14]. **Explicit** [CC12, CJM16]. **Exploratory** [DJ24]. **Exponential** [Ant14, CLYZ24, FLF12, FLGL18, LLP23, RS14, ZO13, DZ23]. **Extension** [MS10]. **Extensions** [ÖH23]. **Extreme** [Gul10, Pap18]. **Extreme-Strike** [Pap18].
- Factor** [DL11a, DP20, DJ24, FHS22, LLL21, LZ17, RX17]. **Factors** [BZ20, BK18]. **Fast** [FL11, FJL11, FH18, GS20, Guy22, TD22, FFF10, Kir15]. **Fast-Varying** [GS20]. **Fee** [JLS20]. **Feedback** [CSS15]. **Fees** [BPR21, Wan22]. **Field** [BBP23, FT22, GPY13, GGR23]. **Fill** [CSB21]. **Filtering** [BAGM20, EMW21, PO10]. **Filtering-Based** [BAGM20]. **Filtration** [CG20]. **Finance** [BCC15, CD12, FJO21, GGM17, GR12, Li22]. **Financial** [BCM10, BBC⁺20, BN15, BMMB19, CJM16, CK18, DMBPR19, Fei19, FH23, FL13a, FT20, Fri14, HS12, KV19, LN22, MGH18, Shi17]. **Financialization** [CSS15]. **Financing** [MS14]. **Finetti** [Mag23]. **Finite** [BTW11, Bic12, FT22, GR12, GLZ20, HR18, LS21, MPR21, MPR14]. **Finite-Dimensional** [BTW11]. **Fire** [BF19, DMBPR22]. **Firm** [PVW17]. **Flexible** [GG18]. **Flow** [BL15, Jus21]. **Flows** [BMMB18]. **Follow** [GTW19]. **Following** [DZZ10]. **Foreign** [CJJ20, CSB21, CMR18]. **Forests** [ECLL23]. **Form** [CJ16, CCL⁺11, FK21]. **Formation** [ABY22, ABY23, BN15]. **Formats** [BEST23]. **Forms** [HR18]. **Formula** [CDK10, DF18, GS17, ÖH23, SSV18]. **Formulas** [CKT17, Gul10, Guy22]. **Formulation** [LT19]. **Forward** [AKK13, Ant14, AGZ22, AS22, BBK12, GK10, JR13, JR15, Käl20, LLL21, LZ17, SSZ16, dRP22]. **Forwards** [KYKLR20]. **Fourier** [Kir15, BEV14, FO11, HZ10, ZO13]. **Fourier-Based** [FO11]. **Fractional** [BD20, DB20, FH18, GS17, GNR19, GJRS18, Gul18]. **Frame** [Kir15]. **Framework** [AHO20, CKN18, DZ23, FT20, GK16, GS21, HR17, KYKLR20, LSZ20]. **Free** [CL21b, CD22, Fon23, GJMN16, NS21, NJZB23, SSV18, LHJ10]. **Frequency** [CJR14, FP15, HK18, HMKS20, JP15, SSZ17]. **Frictions** [Bur16]. **Full** [HKMR20]. **Fully** [BND20, DG24, HK17b, KM23]. **Fully-Dynamic** [BND20]. **Functional** [CW22a, CLYZ24, SSV18]. **Functionally** [Str14]. **Functionals** [BKMMS21, KS10, TD22]. **Functions** [BMZ11, FL13a, Gul10, MT17, Sch15, WXXY22, YZZ23]. **Fund** [AGZ22, NZ19]. **Fundamental** [Cha24, DP20]. **Funding** [BR15, CSS20]. **Future** [Guy22]. **Futures** [AG20, BS13b, PBH10, WYZ11].
- Gain** [BP13]. **Gain-Loss** [BP13]. **Galerkin** [GG18, SZ21]. **Game** [BBP23, DQS17, GGR23, LLL21, SSZ17]. **Games** [BDH10, Lud11, dRP22]. **Gamma** [BW11]. **Gas** [War13]. **Gaussian**

- [BGR20, DZ23, Yam22]. **General** [BZ20, BD18, BKMMSS21, BDL11, CC16, CLZ18, CKN18, DT13, HR17, PSS11]. **Generalizations** [Str14]. **Generalized** [AN15, GJMN16, KP18, NW21, Sek13, WMH24]. **Generated** [BFS11, RX20, Str14]. **Generation** [FÖ21, NJZB23]. **Geometric** [Qi23]. **Given** [CC12]. **Globally** [Lev11]. **Glosten** [LX15]. **GMxB** [AF15]. **Goal** [BPY16]. **Good** [Ara11, BND20]. **Gradient** [SS17]. **Growth** [PWX23, QC19, Zhi23]. **Guaranteed** [GR14, HZK17].
- Habit** [ABY22, ABY23]. **Habit-Formation** [ABY22, ABY23]. **Harmonic** [De 21]. **Hawkes** [AJ15, BGSS23, HX19, PWY24, ZRA14]. **Hearts** [Ara14]. **Heat** [AFLZ17, FZ16]. **Hedge** [CGJ19]. **Hedging** [AM11, AHO20, AKK13, BHZ15, BCR21, BL13, BR15, BS23, BBC16, BMS16, BW11, Bur16, CFRT16, CDP21, CN11, CCFK20, CL21a, CW12, CKT17, CK11, CO11, EGLO21, GS20, GS21, Kol15, MH24, PP10, RR10, Rog10, TA15]. **Heston** [AN15, BD20, BGM10, BHSW15, CPZ22, DB20, FO11, FFF10, FJL12, FL11, GO11b, GJRS18, JR13, JS19, LT19, MSW21, RTY23]. **Heterogeneous** [DSZ24, FS21, Lon20, MWZZ22]. **Hierarchical** [BEST23]. **High** [ACLP14, BEST23, BCN23, CJR14, DM22, El 13, FP15, HK18, HMKS20, JLS20, JP15, Li22, RBG21, SSZ17]. **High-Dimensional** [BEST23, BCN23, El 13, RBG21]. **High-Frequency** [HK18, HMKS20, SSZ17]. **High-Order** [Li22]. **High-Watermark** [JLS20]. **Higher** [BW11]. **Hilbert** [Hep10]. **HJB** [SSZ16]. **HJM** [DT13]. **Homogeneous** [CN11]. **Homothetic** [LLL21, LZ17]. **Honest** [EE22]. **Horizon** [DG24, GLZ20, LLLY18, LZ17]. **Horizons** [KN18, LS21]. **Hybrid** [CMR18, CMR19]. **Hyperbolic** [FZ16, KP18]. **Hypergeometric** [CMP21]. **Ill** [SSZ16]. **Ill-Posed** [SSZ16]. **Imbalance** [BL15]. **Impact** [BV19, DM22, FJS22, GZ15, KP16, NV22, NPS17, RX20, SSZ17]. **Imperfect** [CCY12, DQS17, HMKS20]. **Implied** [ARS21, BLP16, CMN17, CC12, CDK10, DHJ17, De 21, EJM21, FJL12, Gul10, GV15, JR15, JKR18, LS16, LLCMA16, NPS17, NJZB23, Teh16]. **Improving** [CSB21]. **Impulse** [BDL11]. **Inclusion** [LDDD21]. **Incoming** [BF14b]. **Incomplete** [AM11, BDH10, GQS20, NZ13, SSZ16, Tia23]. **Inconsistency** [HW21]. **Inconsistent** [BWZ22, CLZ18, Sch15]. **Independent** [Bur16, ZZ10]. **Indices** [GV16, PR24]. **Indifference** [BD21, BZ14, BND20, DM22, VG22]. **Indirect** [Mos21]. **Individual** [FPR⁺18]. **Induced** [Ara11, BMMB18]. **Induction** [Lev18]. **Inferring** [Cot21]. **Infinite** [BK15, LZ17]. **Infinite-Dimensional** [BK15]. **Inflation** [DMSS20]. **Inflation-Linked** [DMSS20]. **Information** [AHO20, ACE19, AMS15, BD21, BUV12, DSZ24, GL22, HW14, HKMR20, JS24, LSWY18, Pap13]. **Informational** [JL15, JL20a]. **Informed** [BE24]. **Ingersoll** [JC16]. **Inhomogeneous** [DMBPR19, EGS13]. **Initial** [BGO21]. **Initiation** [HZK17]. **Injections** [NZ19]. **Insider** [CD12, EE22]. **Insiders** [CD22]. **Instruments** [DVW11, HS12]. **Insurance** [BPY16, BS13a, CLYZ24]. **Integrable** [SS19]. **Integral** [BCV14, FZ23]. **Integrated** [BGH21]. **Integration** [AN15, GGM17]. **Integro** [Hep10, IR21]. **Integro-Differential** [Hep10, IR21]. **Intensities** [CDK10]. **Interbank** [AMS15, FPR⁺18, FS21, FI13, KV19]. **Interbanking** [BC15]. **Interest** [BGSS23, BHM20, GG14, GO11b, ÖH23, ZX19].

- Interpolation** [BJ12, GKS20].
Intertemporal [Vig22]. **Intractable** [HX16]. **Intraday** [BAGM20, CSB21].
Invariant [BKMMMS21]. **Inventories** [CL23]. **Inventory** [CCFLYZ24, HMKSY20].
Inverse [Käl20]. **Inversion** [CDK10, MSW21, AG20]. **Inverting** [FL13a]. **Investment** [ABY22, BV19, BK22, BCMS22, BHY19, Bic12, CD13, CCSW19, CVS13, GLZ20, JLS20, Käl20, LLLY18, LLL21, MT17, NZ13, PW22, PVW17, Rás15, RX17, Sek13, VG22, Xia24, dRP22, vSDF21].
Investment-Consumption [dRP22].
Investor [ACE19, BUV12, DV15].
Investors [GTW19]. **Iteration** [RW12].
- Job** [LW15]. **Joint** [GLOW22, Guy22].
Jump [AFLZ17, BK22, BAGM20, BS23, BL16, CM10, DL11a, DL11b, GK16, Hep10, JLS20, KM23, NPS17, LHJ10].
Jump-Diffusion [BAGM20, BS23, DL11a, DL11b, Hep10].
Jump-to-Default [AFLZ17]. **Jumps** [BZ14, BCN23, LW15, LPY21].
- Kelly** [LP21]. **Kernel** [AFLZ17, FZ16].
Kind [Lep16]. **Knightian** [BD18].
Knowledge [QC19]. **Kusuoka** [Yam22].
Kyle [BE24, GMBB20, KHOL10].
- Lag** [HK18]. **Lagrangian** [War13]. **Large** [AKT19, ACE19, BGR20, GPY13, Gul18, HK17a, HK19, HK17b, JL18, SS15].
Large-Tick [JL18]. **Last** [CNP12].
Latency [CSB21]. **Latent** [DJ24]. **Law** [BKMMMS21, HK17b]. **Law-Invariant** [BKMMMS21]. **Lead** [CF15, HK18, LDDD21].
Lead-Lag [HK18]. **Learning** [CCC⁺21, CL21a, CJC23, JPWT22, MP23, Pun21, TW20]. **Lending** [FI13]. **Level** [DK18, FT15, JL18, KP10a]. **Level-I** [JL18].
Level-Slope-Curvature [FT15]. **Leverage** [LLM⁺23]. **Leveraged** [AHJ15, AZ10, FLGL18]. **Lévy** [BEV14, BPO18, CMN17, EGS13, FL13b, FLF12, FLGL18, GG18, JL13, JS11, LLP23, Lev18, LP21, PPR13, RS14, ZO13].
Lévy-Based [JS11]. **Lévy-Type** [JL13].
Liabilities [BS13a, FPR⁺18]. **LIBOR** [BJ12, GPSS15]. **Life** [BPY16, BS13a].
Lifelong [HZK17]. **Lifts** [DJ23]. **Limit** [AJ15, AS10, CGJ19, CdL13, CM21, FT22, GLFT12, HN14, HK17b, HX19, JL18, KM23, PSS11, SSZ17, SV17, ZCLG16, ZRA14].
Limit-Order [PSS11]. **Linear** [CM17, DM22, FJO21]. **Linearization** [DB20]. **Linked** [DMSS20]. **Linking** [DHL15]. **Lipschitz** [CJM16]. **Liquidation** [CCFLYZ24, EV16, GLFT12, JL18, KP10b].
Liquidity [AKU21, Alm12, AKK13, BF14a, BMMB18, BMMBO23, JP15, LLP11].
Loans [GHK21]. **Local** [AM11, AG20, AFLZ17, BFS11, BPO18, CM10, CCC⁺21, CMR18, CMR19, CKN18, DF18, FLGL18, JKR18, KP16, LS16, ÖH23, PPR13, PZ16].
Local-Stochastic [AFLZ17, CMR19, LS16].
Locally [BL13]. **Log** [BHP21].
Log-Modulated [BHP21]. **Long** [AJ15, AKT19, KYKLR20, RX17, Sek13].
Long-Term [KYKLR20, RX17, Sek13].
Long-Time [AJ15, AKT19]. **Lookback** [GL22]. **Looping** [JPZ19]. **Loss** [BP13, BMS16, LYZ24]. **Low** [CJR14, GKS20, RBG21].
Low-Dimensional [RBG21]. **Low-Rank** [GKS20]. **LSMC** [FJJ20]. **LT** [ACN13].
Lunches [CD22].
- Machine** [CL21a]. **Magic** [GGM17]. **Make** [BPR21]. **Make-Take** [BPR21]. **Maker** [BPR21]. **Makers** [BDH10]. **Making** [BBP23, CCFLYZ24, Jus21]. **Malliavin** [ATL12, AN15, Mon13b, Sap20, TY12].
Managed [Pun21]. **Management** [AGZ22, BMNP17, DL11a, EMP12, HMKSY20].
Manager [NZ19]. **Managing** [DMBPR19, WYZ11]. **Manipulation** [ASS12]. **Manipulations** [AS10]. **Many**

- [dRP22]. **Maps** [FM11]. **Margin** [BGO21, Fei22]. **Market** [ACE19, BPR21, BBP23, BJ12, BFZ21, CGJ19, CT15, CCFLYZ24, CdL13, DQS17, Fri14, GQS20, Jus21, LS21, LLCMA16, PBH10, SSZ17, ZCLG16, Zhi23, dRP22, KP10a].
Market-Adjusted [BFZ21].
Market-Maker [BPR21]. **Market-Making** [BBP23]. **Markets** [AM11, BCV14, BCN23, BDH10, BEV14, BOL14, BK15, BN15, Bur16, CJQ16, CSB21, CSS15, CMR18, FHS22, HKZ17, HS12, Lud11, NZ13, Rás15, SZ22a, SSZ16, SV17, Tia23, WX21].
Markov [BH23, CLL21, DR18, FP15, MPR14, ZL22].
Markovian [CdL13, HR17, PWY24, SV17, ZCLG16].
Markowitz [Arm18, DXZ10, El 13, HX16, JMP21].
Martingale [DHL15, JKR18, LR16, SS19].
Martingales [CC12, SZH13]. **Mass** [DHJ17]. **Master** [SSV18]. **Matching** [BMMBO23]. **Mathematical** [Li22].
Matrix [GK22, PO10, RX17]. **Maturities** [KV19]. **Maturity** [BL16, CC16, FLF12, FMM11b, JR13, PZ16, ZZ10, FFF10].
Maturity-Independent [ZZ10]. **Max** [KHOL10]. **Maximization** [AD23, BCDD21, BMZ11, BCX19, BS13b, CL21a, DZ23, FMM11a, LLX19, MW13, VF16, WX21, Zho21]. **Maximize** [AG20, CLYZ24]. **Maximum** [FMM11a, LYZ24, MGH18, Qi23]. **Maxmin** [LLX19]. **May** [VFL23, LDDD21]. **Mean** [ALMY23, BBP23, BZZ19, BHY19, CM17, CCW19, De 21, DVW11, For20, FL11, FJL11, FH18, FT22, GPY13, GGR23, HSX15, HX16, HSX23, LLLY18, Liu15, MS14, Sch15, SZ22a, SZ22b, vSDF19, vSDF21, FFF10].
Mean-Field [BBP23]. **Mean-Quadratic** [vSDF19]. **Mean-Reverting** [CM17, DVW11, FL11, FJL11, FH18, Liu15, FFF10].
Mean-Self-Financing [MS14].
Mean-Standard [BZZ19]. **Mean-Variance** [ALMY23, BHY19, CCW19, HSX15, HX16, HSX23, LLLY18, Sch15, SZ22a, SZ22b, vSDF19, vSDF21]. **Measure** [BOL14, BP13, KMT24, WBT15].
Measurement [RL18]. **Measures** [Ara14, BFZ21, CG20, CJC23, DR18, DG24, DF21, DFG24, FRW17, FTT10, HH10, Xia24, ZZ10]. **Merton** [BK22, BST10, PW16]. **Message** [CS10].
Metamodel [BGR20]. **Method** [ACN13, ACLP14, CMR19, CM12, FO11, FZ23, GGHZ23, Kir16, Li22, Mon13b, SZ21, ZX19, HZ10]. **Methods** [ATL12, BCM10, BDN15, BHU18, BEV14, BHSW15, FJJ20, HK18, HR18].
Microcredit [LDDD21]. **Microstructural** [RR10]. **Mild** [BGK24]. **Milgrom** [LX15].
Minimal [WXXY22]. **Minimalist** [FLW23].
Minimization [AM11, BS13a, Fri14].
Minimize [ALMY23]. **Minimizing** [KP10a]. **Minimum** [BFS11]. **Misspecified** [JT11a]. **Mixed** [GV15]. **Mixing** [FJJ20].
Mixture [AS22, MPR21]. **Model** [AKU21, AAM22, AKT19, AN15, ANW23, BHZ15, BGM10, BJ12, BGH21, BE24, BS23, BGR20, BL16, BMNP17, Bur16, CJQ16, CDJ17, CCY23, CSS15, CLP18, CPZ22, CMP21, CDK10, CM21, CMR18, CMR19, DZZ10, DB20, DL11a, DJ23, FO11, FP15, FJL12, FZ16, FL11, FI13, GMBB20, GPY13, GG14, GGR23, GQS20, GO11b, GJRS18, HK17b, HR18, HX16, JS19, JLS20, JSDN11, JC16, KP16, KM23, LT19, LMS22, LS21, Liu15, MSW21, NS21, QC19, RTY23, SSV18, VF16, WMH24, DXZ10, FFF10].
Model-Free [NS21, SSV18].
Model-Independent [Bur16]. **Modeling** [BBK12, BMMBO23, CCC⁺21, EJJ15, GV16, GLOW22, PWY24, RL18, SV17].
Modelling [BHH⁺11, ZRA14]. **Models** [AE19, AD23, AS10, AL17, Aly14, BLP16, BCM10, BD20, BHP21, BFN22, BKK12, BAGM20, BYY12, BGSS23, BGW24, BPO18, BHSW15, CM17, CMN17, CFR13,

- CT15, CW12, CGSF23, CKN18, DMSS20, DL11b, DP20, DJ24, DT13, EGS13, EFGR19, FL13b, FLF12, FLGL18, FTT10, Fon23, FZ17, FJL11, FN18, Fri14, FK21, GG18, GS12, GPSS15, GV15, Gul18, Guy22, HK17a, HLLR16, Hep10, HJT20, HR17, JMP21, JL13, JKR18, JS11, JT11a, JT11b, KHOL10, LLP23, Lev18, LLL21, LZ17, LPY21, MPR21, MH24, MKPS12, NW21, PPR13, PZ16, RGB21, RT17, RX17, Sap20, SZ22b, Shi17, ZL22, HK19]. **Modulated** [BHP21]. **Monetary** [KS10]. **Money** [EFGR19]. **Monitored** [FMM11b]. **Monotone** [HSX23, MZ10, SZ22b]. **Monte** [AN15, BHU18, GR12, MPR14, ZX19]. **Mortality** [BBK12]. **Mortgage** [JC16, KR24]. **Motion** [GNR19]. **Moving** [BTW11]. **Multi** [BPR21, BDG22, CDW24]. **Multi-agent** [CDW24]. **Multi-asset** [BDG22]. **Multiasset** [AKT19, CD13]. **Multicurrency** [GG14]. **Multidimensional** [BFZ24, BE24, JLS20]. **Multientrant** [Cot21]. **Multifactor** [AE19, GS12, KYKLR20]. **Multilayered** [Fei19]. **Multilevel** [AN15, BDN15, GR12, ZX19]. **Multiperiod** [BW23, For20]. **Multiple** [AI15, ACLP14, ANW23, Ben11, BC22, BK18, EGLO21, GS21, GPSS15, GK22, KV19]. **Multiplicative** [GZ15]. **Multiscale** [BCM10, FHS22, Sap20]. **Multivariate** [AD23, ACDP18, GMBB20, JMP21, MS10, MKPS12].
- Nash** [SSZ17]. **Natural** [War13]. **Near** [BL16, Lev11]. **Nested** [BHU18]. **Net** [HSX15]. **Network** [BCN23, CK18, Fei19, SZ21]. **Networks** [AFM20, BBC⁺20, BMMB19, BC15, DMBPR19, KV19, LLM⁺23, NSY24]. **Neural** [BCN23, LLM⁺23, NSY24, SZ21]. **Neutral** [HS12, Mon13a]. **No** [BND20, Lep16, MM22]. **No-Good-Deal** [BND20]. **Node** [AFM20]. **Noe** [FPR⁺18]. **Noise** [CW22b]. **Non** [CJM16]. **Non-Lipschitz** [CJM16]. **Nonconcave** [GLZ20, Rás15]. **Nonlinear** [CM17, CF15, CM12, GQS20, NM13]. **Nonparametric** [ATL12]. **Nonquadratic** [AM11]. **Nonsmooth** [ABRR21, BMZ11, GP15, GLZ20, HRW13, ZL22]. **Nonstationary** [MGH18]. **Nonuniformly** [SS19]. **Normal** [CFR13, Sab23]. **Note** [BD21, BCDD21, ZCLG16]. **Numbers** [HK17b]. **Numerical** [ACLP14, BLP16, BCR21, CCL⁺11, Gas23, Li22, PVW17, PBH10, VFL23]. **Numerics** [EGLO21].
- Obligations** [Fei19, FH23]. **Observable** [EM21]. **Observation** [LPY21]. **Observations** [CCY12]. **Obstacle** [ABRR21]. **ODEs** [Yam22]. **One** [BWZ22, CLP18, DFG24, FLW23, PSS11, Zha23]. **One-Dimensional** [BWZ22, CLP18]. **One-Sided** [PSS11]. **Opportunities** [JT11a, PVW17]. **Optimal** [AKU21, ACLP14, AAM22, AS10, Alm12, ANW23, ABY19, ABY22, ABY23, Ant14, ALMY23, AF15, BPR21, BF14a, BV19, BK22, BCV14, BBH⁺21, BDG18, BCDD21, BCN23, BL15, BCMS22, BDG22, Bic12, BDL11, BMNP17, CFRT16, CDP21, CL23, CFVS22, CCY23, CT15, CCFLYZ24, CD13, CLZ18, CCSW19, CVS13, CMP21, CY21, DHL15, DVW11, DV15, EV16, FH18, FJS22, GGHZ23, GS20, GL15, GLZ20, GLFT12, GZ15, GLOW22, HZ16, HZK17, JL18, JLS20, JC16, Jus21, KLA20, KP10b, KS10, KN18, LLP23, LLP11, LL11, LYZ24, LHJ10, LS21, LPY21, MWZZ22, NZ13, NZ19, NV22, PSS11, PBH10, Rás15, RX17, SZH13, Sch15, Sek13, TT18, VG22, War13, Xia24, vSDF21, CLYZ24]. **Optimality** [Vig22]. **Optimization** [ACE19, BW23, BD20, BHY19, BF19, CW22a, FHS22, JPZ19, LS16, MP23, Pap13, PWX23, PJ23, Vig22, vSDF19]. **Optimized**

- [VRT22, WMH24]. **Option**
[ACN13, AKT19, Aly14, BFS11, CGJ19, CLP18, CCL⁺11, CLP11, DL13, FJL11, FR14, GGM17, GG18, GKS20, GO11a, HKMR20, Hep10, HF10, IR21, JT20, Kir15, Kir16, LT19, MKPS12, NS21, RS12, HZ10]. **Options** [ATL12, ABRR21, AHJ15, BQY22, BEST23, BZ14, BHZ15, BFZ24, BDN15, Ben11, BDH10, BYY12, BL13, BTW11, BK18, BBC16, BHSW15, CPZ22, CO11, DHL15, DK18, DL11b, DQS17, ECLL23, EGLO21, FO11, FJJ20, FL13b, FLGL18, FZ16, FMM11b, GL22, GKR14, GQS20, HJT20, How12, HRW13, JSDN11, JV11, Kar15, Kol15, Lel18, LL11, Lev18, Liu15, MS14, PPS18, Pap18, PZ16, RW12, Rog10, TD22, ZO13, Zho21, LHJ10]. **Order**
[AJ15, AKU21, AS10, ASS12, BF14a, BL15, BF14b, BW11, CdL13, CM21, GKR14, HN14, HK17b, HX19, HR17, JL18, Jus21, KM23, Li22, PSS11, PWY24, Shi17, SV17, ZCLG16]. **Ordering** [AG20]. **Orders**
[CGJ19, GLFT12, LLP11]. **Orlicz**
[Ara14, LN22]. **Ornstein** [BDG22]. **Orthogonalization** [LR16].
- Pairs** [CCW19]. **Pairs-Trading** [CCW19]. **Parabolic** [CCL⁺11]. **Parameter** [DV15]. **Parameters** [AKU21]. **Parametric**
[DB20, GGM17, GKS20]. **Parametrix**
[CFP10]. **Parareal** [PPS18]. **Parisian**
[DL13]. **Parities** [Kar15]. **Partial**
[ACE19, AMS15, BUV12, CM21, DSZ24, HKMR20, Hep10, LSWY18, MH24, Pap13, SZ21, TA15]. **Particle** [CMR19]. **Parts**
[AN15]. **Passage** [CNP12]. **Past** [LYZ24]. **Path**
[AZ10, BFZ24, CASB22, DJ23, FÖ21, HSZ17, KLA20, KQY22, QC19, Sap20, SZ21, ZX19]. **Path-Dependence** [AZ10]. **Path-Dependent**
[BFZ24, HSZ17, KQY22, Sap20, SZ21, ZX19]. **Patterns** [BF14a]. **Payments** [How12]. **Payoffs** [AN15, CGJ19, HRW13]. **PDE**
[FJJ20, MT17, NM13]. **PDEs**
[FJO21, JO23]. **Penalized** [HSX15]. **Penalty** [CLZ18, HRW13]. **Performance**
[AGZ22, AS22, BP13, BLD17, LLL21, LZ17, MZ10, SSZ16, Wan22]. **Performances**
[Ant14]. **Period** [KYKLR20]. **Periodic**
[LPY21]. **Periodic-Observation** [LPY21]. **Perpetual** [CDP21, GL22]. **Perpetuals**
[ACEL23]. **Persistent** [Jus21]. **Perspective**
[CJR14]. **Perspectives** [LN22]. **Phase**
[PBH10]. **Physical** [Fei19, PP10]. **Players**
[dRP22]. **Point** [EGG10, GK22, HKMR20]. **Points** [GGM17, KQY22]. **Poisson**
[FTT10]. **Policies** [BYY12, TT18]. **Policy**
[RW12]. **Polynomial**
[BL21, FÖ21, KYKLR20]. **Pools**
[LLP11, SS15]. **Poor** [BP13]. **Portfolio**
[AI15, AS18, ASS12, ACE19, BD20, BWYY14, BGZ22, BGR20, BHH⁺11, CW22a, CMP21, CK11, EMP12, EGG10, FH18, FHS22, GLFT12, HW14, HSX15, HX16, JMP21, JPZ19, KP10b, KN18, LS21, LMK13, LS16, MPW24, MZ10, Pap13, PO10, PJ23, PW16, Pun21, PBH10, Qi23, RL18, SSV18, SZ22a, SZ22b, TW20, vSDF19]. **Portfolios** [BCDD21, DVW11, EGS13, El 13, HK17a, HK19, MP23, RX20, Str14]. **Posed** [SSZ16]. **Posedness** [NW21]. **Positions** [AKK13, CD22]. **Positive**
[ASS12, DHJ17, LPY21]. **Positivity**
[FTT10, FT15]. **Possibility** [CW12]. **Power**
[AS22, BEV14, BOL14]. **Predictable**
[GKR14]. **Preferences** [CLZ18, Vig22]. **Premium**
[ALMY23, BOL14, CLYZ24, GV16]. **Prepayment** [JC16]. **Presence** [DV15]. **Price** [AG20, AS10, ASS12, BV19, BMMBO23, BL16, CJ16, CSB21, CdL13, DM22, FJJ20, FJS22, GGR23, GV15, GZ15, JS24, KP16, KM23, LW15, Lev11, NS21, NV22, RBG21, SSZ17, ZCLG16]. **Prices**
[BC22, CMKS14, Fei22, FJL11, FR14, GTW19, JT20, LT19, RS12, VG22, ZRA14, Zhi23]. **Pricing** [ACN13, AHJ15, AHO20],

- AKT19, Aly14, Ant14, BD21, BQY22, BEST23, BZ14, BDN15, Ben11, BOL14, BK15, BL13, BTW11, BLD17, BND20, BHSW15, CLL21, Cha24, CLP18, CL21b, CCL⁺11, CW12, CKT17, CLP11, CM12, DL13, DM22, ECLL23, EGLO21, FL13b, Fon23, FMM11b, GGM17, GG18, GS12, GKS20, Gul10, Hep10, HF10, HS12, HO11, HSZ17, IR21, Kir15, Kir16, Lel18, Lev18, MPR14, MKPS12, RW12, Sab23, Sap20, Tia23, TD22, ZO13, HZ10]. **Primal** [Ben11, MT17]. **Primer** [ACEL23]. **Principal** [AHPP22, BH16, MR18]. **Principal-Agent** [BH16, MR18]. **Principle** [ALMY23, FMM11a, Gul18, MGH18, Tia23]. **Principles** [MW20]. **Priors** [BC22, DSZ24]. **Probabilistic** [ACLP14]. **Probability** [ALMY23, Cot21]. **Problem** [ABRR21, ASS12, BH16, BK22, BCV14, BZZ19, BST10, BCR21, COW19, COW22, CL21b, CVS13, CY21, DHL15, GLZ20, HSX23, Käl20, LLLY18, MR18, MW13, NZ13, PW16, TA15]. **Problems** [ACLP14, BW23, BZ14, BCN23, BMZ11, GGHZ23, GL15, HLLR16, LR16, MT17, Mon13b, Vig22, War13, YZZ23]. **Process** [AJ15, CLZ18, EM21, FL13b, MPR14, Mos21]. **Process-Based** [AJ15]. **Processes** [Ara14, AS22, BEV14, BL21, BGSS23, CLL21, CNP12, EGS13, EGG10, FTT10, HX19, LLL21, LZ17, LP21, RS14, Sab23, SSZ16, ZO13, ZRA14]. **Producer** [TT18]. **Products** [SZH13]. **Programming** [VFL23]. **Progressive** [CG20]. **Prohibition** [BWYY14]. **Projection** [TD22]. **Propagation** [FK21]. **Properties** [AGLG22, Liu15]. **Proportional** [BCDD21, Lep16, RX20]. **Prospect** [KP18]. **Purchase** [LL11]. **Purchasing** [BPY16]. **Push** [TY12]. **Push-Down** [TY12]. **Put** [BL16, CDP21, JV11, MS10]. **Put-Call** [MS10]. **Quadratic** [CL23, CFR13, GS12, GKR14, JMP21, KP16, Qi23, vSDF19]. **Quadrature** [AN15]. **Quantifying** [AHO20]. **Quantile** [BCR21, BBC16, WXXY22]. **Quantiles** [BP22, FLW23]. **Quantum** [FJO21]. **Quasi** [DB20, FM11, RS14]. **Quasi-convex** [FM11]. **Quasi-Linearization** [DB20]. **Queue** [PWY24]. **Radner** [CW22b]. **Random** [BKMM21, BMMBO23, BF14b, ECLL23, GGR23, HSX23, LLLY18, LP21, Yam22]. **Random-Supply** [GGR23]. **Randomization** [FMM11b, Lev11]. **Randomized** [BBH⁺21, JS19]. **Range** [LSWY18]. **Rank** [GKS20, HKZ17, WMH24]. **Rank-Dependent** [HKZ17, WMH24]. **Rao** [Qi23]. **Ratcheting** [AAM22, ABY19]. **Rate** [BFN22, CJM16, GK10, PWX23, ZX19, LHJ10]. **Rates** [ABY19, BGSS23, BGW24, BHM20, CMR18, CMR19, Fon23, Gas23, GG14, GO11b, ÖH23]. **Rating** [CL21b]. **Ratio** [AS18, BP13, LS16]. **Rational** [DMSS20]. **Ratios** [CSB21]. **Reach** [BPY16, KP10a]. **Real** [ABRR21, BDH10, BYY12]. **Realization** [KQY22]. **Realized** [El 13]. **Recalibration** [RT17]. **Recombining** [BDG18]. **Recover** [EM21]. **Recovery** [Mon13a, MPW24]. **Recursive** [DL13, FMM11a]. **Reduce** [GO11a]. **Reduced** [BHSW15, CLP11]. **Reduction** [ATL12, BHU18, MPR14, Pap13]. **Reference** [KQY22, LYZ24]. **Regime** [BYY12, CCW19, DZZ10, MS14]. **Regime-Switching** [BYY12, CCW19, MS14]. **Regression** [BHU18, ECLL23]. **Regression-Based** [BHU18]. **Regularity** [JV11, MT17]. **Regularization** [RS12]. **Regularized** [MP23]. **Regulatory** [MW20]. **Reinforcement** [CJC23, JPWT22]. **Reinsurance** [ALMY23, CCFK20, MWZZ22]. **Related**

- [MT17]. **Relations** [DG24]. **Relative** [AGZ22, BLD17, Cot21, DSZ24, PWX23, Pun21, Tia23, dRP22].
Relative-Volatility-Managed [Pun21].
Relaxations [HW14]. **Relaxed** [BUV12].
Renewal [FP15]. **Repayment** [GHK21].
Replicating [CGJ19]. **Replication** [BC22].
Representation
[BBC16, De 21, FM11, LZ17, Sap20].
Representations [CLP18, KS10, MT17].
Resilience [ASS12]. **Resolution** [PW16].
Respect [BW23]. **Response** [EMW21].
Return [DJ23, PW22, Qi23]. **Returns**
[AZ10, TW20]. **Reverse** [LMS22].
Reverting [CM17, DVW11, FL11, FJL11,
FH18, Liu15, FFF10]. **Reward** [NZ22].
Right [VFL23]. **Risk** [AI15, AM11, AAM22,
AFM20, AKK13, Ant14, Ara11, Ara14,
ACDP18, BBC⁺20, BOL14, BS13a, BF19,
BND20, BC15, BE24, BGR20, BFZ21, CG20,
CCFK20, CJC23, DL11a, DR18, DG24,
DF21, DFG24, DM22, DV15, El 13, EGG10,
FRW17, FKV12, FP15, Fon23, For20, Fri14,
FK21, GL22, GPY13, GK16, GV16, HH10,
HKZ17, HZ16, HS12, HSZ17, JPWT22,
JPZ19, KMT24, KP10b, LR16, LSZ20,
LW15, LSWY18, MW20, Mon13a, MPW24,
NZ22, Sch15, WBT15, WYZ11, Xia24, ZZ10].
Risk-Aware [JPWT22]. **Risk-Dependent**
[BBC⁺20]. **Risk-Free** [Fon23].
Risk-Indifference [BND20].
Risk-Minimization [AM11, BS13a].
Risk-Neutral [HS12, Mon13a].
Risk-Sensitive [DL11a]. **Risk-Sharing**
[LSZ20]. **Risk-Taking** [NZ22]. **Risky**
[EGS13]. **Robust** [AHO20, BLP16, BGZ22,
BFZ21, COW19, COW22, Cha24, CL21a,
CKT17, CO11, EGLO21, HX16, JPWT22,
Lep16, LLL21, Mag23, MPW24, NSY24,
PW22, VF16, YZZ23]. **Robustness**
[BS23, DHOR11, LN22]. **Role**
[CD22, GV16]. **Ross** [JC16]. **Rough**
[AE19, BD20, BHP21, BQY22, BFN22,
BGW24, DB20, DJ23, FZ17, Gas23, HW21,
HJT20, JO23, KLA20, MH24, RTY23].
Ruin [CLZ18]. **Rule** [FLW23].
- S&P** [Guy22]. **SABR**
[CKN18, FZ16, HR18]. **Saddlepoint**
[HO11]. **Sale** [HZ16, JL15]. **Sales**
[BF19, DMBPR22]. **Sample** [GK22].
Sampling [ACN13]. **Scaling**
[HX19, ZRA14]. **Scheduling** [BF14a].
Scheme [BCR21, CJM16, CMR18, GG18,
Shi17, L淮南10, NZ13]. **Schemes**
[BJ12, BW11, DT13, Gas23]. **Scholes**
[BHSW15, GS17, Teh16]. **SDEs**
[CJM16, HSZ17, NM13]. **Second** [Lep16].
Selection [AI15, BWYY14, HX16, JMP21,
LMK13, MPW24, PO10, Pun21, SZ22a,
SZ22b, TW20]. **Self** [MS14, RS14].
Self-Dual [RS14]. **Sell** [CJR14]. **Selling**
[BWYY14]. **Semi** [SV17, War13].
Semi-Lagrangian [War13].
Semi-Markovian [SV17]. **Semistationary**
[BEV14]. **Sensitive** [DL11a]. **Sensitivities**
[Lev11]. **Sensitivity**
[BW23, BGH21, FPR⁺18]. **Sentiment**
[ACE19]. **Separability** [LN22]. **Sequential**
[GL15, MP23, RL18]. **Serially** [TW20].
Series [LS16, MSW21, MGH18]. **Set**
[HH10]. **Set-Valued** [HH10]. **Setting**
[BWYY14]. **Several** [BDH10]. **Shadow**
[CSB21, CMKS14]. **Shape** [CCC⁺21].
Shapes [DHJ17]. **Sharing** [Ant14, LSZ20].
Sharpe [AS18, LS16]. **Short**
[AG20, ACEL23, BD21, BFN22, BCDD21,
BWZ22, BH23, BP22, BWYY14, BC22,
BGH21, BFZ21, CLYZ24, CCC⁺21, CD22,
DP20, DFG24, DM22, DZ23, EJM21,
EFGR19, EE22, FS21, Fei22, FFF10,
FLGL18, Fon23, FJO21, GHK21, JS24,
JL15, Mag23, PZ16, PR24, Sap20, SZ22b,
TD22, WXXY22, WYZ11, Yam22, Zha23].
Short-maturity [FFF10]. **Short-Selling**
[BWYY14]. **Short-Term**
[EFGR19, WYZ11]. **Short-Time** [FLGL18].
Shortfall

- [Ara11, ACDP18, DFG24, Fri14, KMT24]. **Shorting** [Zho21]. **Should** [GTW19]. **Shrinkage** [GK22]. **Side** [BBDR23]. **Side-Specific** [BBDR23]. **Sided** [HN14, PSS11]. **Sigma** [CNP12]. **Signal** [NV22]. **Signal-Adaptive** [NV22]. **Signals** [BK22, FJS22]. **Signature** [BFZ24, CGSF23]. **Signature-Based** [CGSF23]. **Signatures** [CASB22, KLA20]. **Simple** [LP21]. **Simulation** [CMN17, DT13, GKMT10, RTY23]. **Single** [CDP21]. **Sizes** [BBDR23]. **Skew** [AGLG22, Guy22]. **Skewed** [KP18]. **Slope** [FT15]. **Small** [AFLZ17, BMS16, DM22, FLF12, FP15, FJL12, FZ16, JR13, KN18, LS21, LMK13]. **Small-Maturity** [FLF12, JR13]. **Small-Time** [AFLZ17, FJL12, FZ16, LS21]. **Smile** [AL17, AGLG22, CC16, FLF12, FJL12, JL13, JR13]. **Smiles** [CC12, EJM21]. **Smooth** [BMZ11, FW18]. **Snell** [DHOR11]. **Solution** [DL13, NZ13, TW20]. **Solutions** [BGK24, IR21, KP16, MT17, QC19, VG22]. **Solvable** [CM17, NM13]. **Solve** [SZ21]. **Solving** [CM12, DB20, Yam22]. **Sophisticated** [Zha23]. **Source** [CSS20]. **Space** [Hep10, Lev18, MZ10]. **Space-Time** [MZ10]. **Space-Valued** [Hep10]. **Spaces** [BKMMSS21, LN22]. **Sparse** [Pun21]. **Spatial** [RL18]. **SPDEs** [BQY22, GR12]. **Specific** [BBDR23]. **Spectral** [AI15, CLP18, DB20, FJL11, Mon13a]. **Speculate** [CGJ19]. **Spending** [LYZ24]. **Split** [LLP11]. **Splitting** [DT13]. **Spread** [HN14, HZ10]. **Spreads** [CDK10]. **SPX** [GLOW22, Pap18]. **Squeeze** [Fei22]. **SSVI** [EJM21]. **Stability** [BCDD21, BWZ22, FH23, FI13, KP16, MW13, Mos21, NW21]. **Stable** [Sab23]. **Standard** [BZZ19, GL22]. **State** [HK17b, KM23, MPR14]. **Static** [CN11, TA15]. **Statistical** [BDG22, NSY24, Str14]. **Stepping** [War13]. **Sticky** [BGZ22]. **Stochastic** [AKU21, AS18, AKT19, Alm12, AL17, Aly14, AFLZ17, BCM10, BCV14, BHP21, BKX12, BCMS22, BGW24, BCC15, BK18, BMNP17, BGK24, BHH⁺11, CW22a, CCSW19, CMP21, CM21, CMR18, CMR19, CSS20, CM12, CKN18, EFGR19, FZ23, FZ17, FL11, FJL11, FH18, FN18, FJS22, FHS22, GS17, GS20, GR12, GG14, GO11b, GV15, Gul18, HK17a, HK19, HLLR16, JT11a, JT11b, KMT24, LLP11, LLL21, LZ17, LS21, LS16, Lud11, MT17, MKPS12, NM13, NW21, ÖH23, Sap20, SS17, VRT22, WX21, Wan22, WXXY22, War13, FFF10, HK19]. **Stochastic-Local** [CMR18]. **Stock** [GV15, HKMR20, LW15]. **Stocks** [JL18, LLS14]. **Stopper** [BZ14]. **Stopping** [BBH⁺21, BDG18, BZZ19, BWZ22, DL13, GGHZ23, GL15, KS10, LLP23]. **Stops** [IR14]. **Storage** [HF10, War13]. **Strategic** [BBP23]. **Strategies** [BDG22, BF14b, CFRT16, CASB22, CCFLYZ24, HZ16, LLLY18, LLX19, MS14, NSY24, VG22, Zhi23, vSDF21]. **Strategy** [CJ16, CD13, CLZ18]. **Strict** [JKR18]. **Strike** [ARS21, Pap18]. **Strikes** [Gul10]. **Strong** [CJM16, FT22]. **Structural** [FK21, GK16, HS12, Pap18]. **Structural-Form** [FK21]. **Structure** [BGSS23, CLP18, FTT10, FW18, FJL12, JT20, LPY21, RT17]. **Student** [GHK21]. **Style** [ZO13]. **Sub** [FHS22]. **Sub-** [FHS22]. **Subject** [WXXY22]. **Suboptimality** [Kol15]. **Subsistence** [CCSW19]. **Successive** [EJJ15]. **Suffocating** [DMBPR22]. **Super** [BC22]. **Super-Replication** [BC22]. **Superadditive** [WBT15]. **Superreplication** [COW19, COW22]. **Supersolution** [FHS22]. **Suppliers** [JP15]. **Supply** [GGR23]. **Surface** [BBK12, NJZB23]. **Surfaces** [CMN17, GJMN16]. **Surrogate** [CCC⁺21]. **Survival** [Zhi23]. **Suspensions** [FT20]. **SVI** [GJMN16, MM22]. **Swap** [ARS21, HSZ17]. **Swaps** [CLL21, LLCMA16]. **Swing**

- [BCV14]. **Switching** [ACLP14, BCN23, BYY12, CCW19, DZZ10, Lud11, MS14].
Symmetric [EJM21]. **Symmetry** [MS10].
Systematically [RX20]. **Systemic** [AFM20, ACDP18, BF19, BC15, BFZ21, DF21, DFG24, FRW17, GPY13, KMT24].
Systems [CK18, FS21, KP16, LLM⁺23].
- Tail** [RL18, Vig22]. **Take** [BPR21]. **Taking** [HKZ17, NZ22]. **Tangent** [CMN17]. **Target** [CJ16]. **Targeted** [CDW24]. **Taxes** [BST10]. **Taylor** [LS16]. **Tempered** [Sab23]. **Temporary** [NV22]. **Tenor** [EGS13]. **Tensor** [BEST23, GKS20]. **Term** [BPY16, BGSS23, CLP18, EFGR19, FTT10, FW18, FJL12, JT20, KYKLR20, RT17, RX17, Sek13, WYZ11]. **Term-Structure** [FW18]. **Terminal** [vSDF21]. **Termination** [LW15]. **Their** [BBH⁺21, BZ14, CD22, MT17, SZH13, SSZ16, LHJ10]. **Them** [FLW23]. **Theorems** [Cha24]. **Theoretical** [LLL21]. **Theory** [BD18, BHM20, CW22a, CGSF23, GPSS15, KP18, Mag23, RT17, SSV18]. **Third** [Shi17]. **Third-Order** [Shi17]. **Threshold** [BYY12, GK16]. **Threshold-Type** [BYY12]. **Thresholds** [CL21b]. **Tick** [BBDR23, JL18]. **Tikhonov** [PO10]. **Time** [AJ15, AKT19, AFLZ17, BZZ19, BWZ22, BH23, BCMS22, Ben11, BGM10, BWYY14, Bic12, BC22, CN11, CLL21, Cha24, CLZ18, CCW19, CKT17, CMKS14, DL13, DR18, DG24, DZ23, EGS13, EMP12, FLGL18, FJL12, FZ16, For20, Fri14, GLZ20, HW21, KN18, LS21, LLCMA16, MGH18, MPR14, MZ10, Pap13, Rás15, RTY23, RT17, Sch15, SS17, War13, vSDF19, DXZ10, KP10a].
Time-Changed [CLL21]. **Time-Changes** [LLCMA16]. **Time-Coherent** [DR18].
Time-Consistency [DG24].
Time-Consistent [BWYY14, CCW19, EMP12, vSDF19].
Time-Homogeneous [CN11].
Time-Inconsistency [HW21].
- Time-Inconsistent** [BWZ22, CLZ18, Sch15].
Time-Inhomogeneous [EGS13].
Time-Varying [BCMS22]. **Times** [CNP12, JL20b]. **Timing** [LL11]. **Total** [FT15]. **Touch** [CO11]. **Trackers** [CW22b].
Tractable [CFR13, MGH18]. **Trade** [AKU21, AS10, CDP21, JT20, Sch15].
Trader [BE24]. **Traders** [BBP23]. **Trading** [Alm12, BCX19, BS13b, BDL11, CD12, CJR14, CDJ17, CJJ20, CFVS22, CCW19, CDW24, DZZ10, EE22, FP15, FJS22, FT20, GNR19, HMKSY20, IR14, JP15, JL20a, NZ19, NS21, NV22, TT18, HN14].
- Transaction** [BCDD21, Bic12, BS13b, BMS16, CD13, CDW24, CMKS14, DJ23, GO11a, Lep16, LMK13, PP10, RX20, DXZ10]. **Transform** [GS12, Kir16, HZ10, Kir15]. **Transient** [BV19, NV22, SSZ17]. **Transition** [CFP10].
Transport [DHL15, GLOW22]. **Tree** [BDG18, LHJ10]. **Trees** [ECLL23].
Trees/Random [ECLL23]. **Trend** [DZZ10].
Triplets [CJJ20]. **Tsallis** [DJ24, Tia23].
Two [BS13b, DK18, HN14, NM13, NW21].
Two-Level [DK18]. **Two-Sided** [HN14].
Type [BYY12, Gul18, JL13, MKPS12].
- U.S.** [AHPP22]. **Uhlenbeck** [BDG22].
Uncertain [FR14, FN18, HLLR16].
Uncertainty [BHZ15, BD18, CJQ16, CDJ17, CCY23, DV15, EV16, LMS22].
Underlying [MPR14]. **Understanding** [AGLG22]. **Underwater** [KR24]. **Unified** [BGO21]. **Uniform** [Teh16]. **Uniqueness** [IR21]. **Upgrade** [CL21b]. **Use** [RW12].
Using [AN15, BAGM20, BYY12, CASB22, CM12, DB20, ECLL23, Hep10, KMT24, PO10, ZRA14]. **Utilities** [FMM11a, Rás15].
Utility [AD23, BD21, BCDD21, BMZ11, BCX19, BS13b, CLYZ24, CL21a, DM22, DZ23, EM21, GLZ20, HKZ17, KQY22, KS10, LLX19, MWZZ22, MW13, Mos21, NM13, VF16],

- WX21, WMH24, Zho21, dRP22, PR24]. **Utility-Based** [PR24]. **Utilizing** [PBH10].
- Valuation** [AC17, BKX12, BR15, BPO18, CKN18, FO11, FT20, GS21, GHK21, JS11, Kar15, LW15, Rog10, War13]. **Value** [AHO20, BFS11, BMZ11, CCFK20, CSS20, For20, LSWY18, MT17, MPW24, PVW17, YZZ23]. **Value-at-Risk** [LSWY18]. **Valued** [HH10, Hep10, RX17]. **Vanillas** [DHL15]. **Vanna** [ARS21]. **Varadhan** [DF18]. **Variables** [BKMMMS21]. **Variance** [ATL12, ALMY23, BFS11, BHY19, CLL21, CCW19, GV16, GKR14, HSX15, HX16, HSX23, LLLY18, LLCMA16, MPR14, NPS17, Sch15, SZ22a, SZ22b, vSDF19, vSDF21]. **Variate** [CMR19]. **Variation** [CL23, GKR14, vSDF19]. **Variational** [BK18, CCY12, LT19, NJZB23]. **Various** [BPO18]. **Varying** [BCMS22, GS20]. **Vector** [FPR⁺18]. **Versus** [AKK13, LN22, EE22]. **via** [BDN15, BEV14, BMMB18, BMMBO23, BCC15, CMN17, CCC⁺21, CLP18, LZ17, LLM⁺23, Mon13a, Qi23, Tia23]. **Views** [CFRT16]. **Viscosity** [BCM10, IR21]. **VIX** [AG20, AGLG22, DHL15, GLOW22, Guy22, Pap18]. **Vol** [Aly14]. **Vol-of-Vol** [Aly14]. **Volatilities** [GV15]. **Volatility** [AE19, AG20, AKT19, Alm12, AL17, ARS21, AGLG22, Aly14, AFLZ17, BLP16, BCM10, BHP21, BQY22, BFN22, BKX12, BFS11, BGW24, BK18, BGK24, CMN17, CM10, CC12, CFR13, CCC⁺21, CCSW19, CMP21, CMR18, CMR19, CKN18, DHJ17, DF18, De 21, DJ23, EJM21, EFGR19, FLGL18, FJL12, FZ17, FL11, FJL11, FR14, FN18, GS17, GS20, Gas23, GG14, GK10, Gul10, Gul18, GJMN16, HK17a, HK19, HW21, HLLR16, HJT20, JR15, JKR18, JT20, JO23, JT11a, JT11b, LS21, Liu15, LS16, MH24, MKPS12, NPS17, NW21, NJZB23, ÖH23, PW22, PZ16, Pun21, Sap20, Teh16, FFF10]. **Volterra**
- [AD23, CPZ22, FZ23, Gul18, JMP21]. **Volume** [CJ16]. **VWAP** [GR14].
- Wages** [BGZ22]. **Walk** [LP21]. **Wasserstein** [BW23, PJ23]. **Watermark** [JLS20]. **Wavelet** [HK18]. **Wavelet-Based** [HK18]. **Way** [RW12]. **Weak** [BFN22, CD12, Gas23, HK17b, HSZ17, KHOL10]. **Wealth** [DSZ24, vSDF21, KP10a]. **Weighted** [CJ16, HSX15, LLP23, Xia24]. **Weights** [TY12]. **Well** [NW21]. **Well-Posedness** [NW21]. **while** [BPY16]. **Wiener** [FTT10, Lel18]. **Wind** [TT18]. **Winning** [Cot21]. **Wise** [Zha23]. **Wishart** [AKT19]. **Withdrawal** [HZK17]. **Withdrawals** [HZK17]. **within** [PJ23]. **Without** [MR18, VF16, Yam22]. **Worst** [LSWY18]. **Worst-Case** [LSWY18].
- XVA** [BGK24, BGO21].
- Yield** [FT15].
- Zero** [ARS21, DHJ17].

References

Albrecher:2022:ORD

- [AAM22] Hansjörg Albrecher, Pablo Azcue, and Nora Muler. Optimal ratcheting of dividends in a Brownian risk model. *SIAM Journal on Financial Mathematics*, 13(3):657–701, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/20M1387171>.

Acharya:2021:ROP

- [ABRR21] Subas Acharya, Alain Bensoussan, Dmitrii Rachinskii, and Alejandro Rivera. Real options

- problem with nonsmooth obstacle. *SIAM Journal on Financial Mathematics*, 12(4):1508–1552, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Angoshtari:2019:ODD**
- [ABY19] Bahman Angoshtari, Erhan Bayraktar, and Virginia R. Young. Optimal dividend distribution under drawdown and ratcheting constraints on dividend rates. *SIAM Journal on Financial Mathematics*, 10(2):547–577, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.
- Angoshtari:2022:OIC**
- [ABY22] Bahman Angoshtari, Erhan Bayraktar, and Virginia R. Young. Optimal investment and consumption under a habit-formation constraint. *SIAM Journal on Financial Mathematics*, 13(1):321–352, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1397891>.
- Angoshtari:2023:OCU**
- [ABY23] Bahman Angoshtari, Erhan Bayraktar, and Virginia R. Young. Optimal consumption under a habit-formation constraint: The deterministic case. *SIAM Journal on Financial Mathematics*, 14(2):557–597, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/22M1471560>.
- [AC17]
- [ACDP18]
- [ACE19]
- [ACEL23]
- [ACLP14]
- Armenti:2017:CCV**
- Yannick Armenti and Stéphane Crépey. Central clearing valuation adjustment. *SIAM Journal on Financial Mathematics*, 8(1):274–313, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- Armenti:2018:MSR**
- Yannick Armenti, Stéphane Crépey, Samuel Drapeau, and Antonis Papapantoleon. Multivariate shortfall risk allocation and systemic risk. *SIAM Journal on Financial Mathematics*, 9(1):90–126, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- Altay:2019:POL**
- Sühan Altay, Katia Colaneri, and Zehra Eksi. Portfolio optimization for a large investor controlling market sentiment under partial information. *SIAM Journal on Financial Mathematics*, 10(2):512–546, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.
- Angeris:2023:SCP**
- Guillermo Angeris, Tarun Chitra, Alex Evans, and Matthew Lorig. Short communication: A primer on perpetuals. *SIAM Journal on Financial Mathematics*, 14(1):SC17–SC30, March 2023. CODEN SJFMBJ. ISSN 1945-497X.
- Aid:2014:PNM**
- René Aïd, Luciano Campi, Nicolas Langrené, and Huyêñ

- Pham. A probabilistic numerical method for optimal multiple switching problems in high dimension. *SIAM Journal on Financial Mathematics*, 5(1):191–231, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.
- Achtsis:2013:CSB**
- [ACN13] Nico Achtsis, Ronald Cools, and Dirk Nuyens. Conditional sampling for barrier option pricing under the LT method. *SIAM Journal on Financial Mathematics*, 4(1):327–352, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.
- Aichinger:2023:UMM**
- [AD23] Florian Aichinger and Sascha Desmettre. Utility maximization in multivariate Volterra models. *SIAM Journal on Financial Mathematics*, 14(1):52–98, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1464543>.
- AbiJaber:2019:MAR**
- [AE19] Eduardo Abi Jaber and Omar El Euch. Multifactor approximation of rough volatility models. *SIAM Journal on Financial Mathematics*, 10(2):309–349, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.
- Azimzadeh:2015:EOB**
- [AF15] P. Azimzadeh and P. A. Forsyth. The existence of optimal bang-bang controls for GMxB contracts. *SIAM Journal on Financial Mathematics*, 6(1):117–139,
- [AFLZ17]
- ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- Armstrong:2017:STA**
- John Armstrong, Martin Forde, Matthew Lorig, and Hongzhong Zhang. Small-time asymptotics under local-stochastic volatility with a jump-to-default: Curvature and the heat kernel expansion. *SIAM Journal on Financial Mathematics*, 8(1):82–113, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- Amini:2020:SRN**
- Hamed Amini, Damir Filipović, and Andreea Minca. Systemic risk in networks with a central node. *SIAM Journal on Financial Mathematics*, 11(1):60–98, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Acciaio:2020:SCI**
- Beatrice Acciaio and Julien Guyon. Short communication: Inversion of convex ordering: Local volatility does not maximize the price of VIX futures. *SIAM Journal on Financial Mathematics*, 11(1):SC1–SC13, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Alós:2022:SPV**
- [AGLG22] Elisa Alòs, David García-Lorite, and Aitor Muguruza Gonzalez. On smile properties of volatility derivatives: Understanding the VIX skew. *SIAM Journal on Financial Mathematics*, 13(1):32–69, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X.

- URL <https://pubs.siam.org/doi/10.1137/19M1269981>.
- Anthropelos:2022:CFM**
- [AGZ22] Michail Anthropelos, Tianran Geng, and Thaleia Zariphopoulou. Competition in fund management and forward relative performance criteria. *SIAM Journal on Financial Mathematics*, 13(4):1271–1301, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/20M1376169>.
- Ahn:2015:CPO**
- [AHJ15] Andrew Ahn, Martin Haugh, and Ashish Jain. Consistent pricing of options on leveraged ETFs. *SIAM Journal on Financial Mathematics*, 6(1):559–593, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- Aksamit:2020:RFQ**
- [AHO20] Anna Aksamit, Zhaoxu Hou, and Jan Obłój. Robust framework for quantifying the value of information in pricing and hedging. *SIAM Journal on Financial Mathematics*, 11(1):27–59, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Avellaneda:2022:PEU**
- [AHPP22] Marco Avellaneda, Brian Healy, Andrew Papanicolaou, and George Papanicolaou. Principal eigenportfolios for U.S. equities. *SIAM Journal on Financial Mathematics*, 13(3):702–744, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X.
- [AI15] Carlos Abad and Garud Iyengar. Portfolio selection with multiple spectral risk constraints. *SIAM Journal on Financial Mathematics*, 6(1):467–486, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- Abad:2015:PSM**
- [AJ15] Frédéric Abergel and Aymen Jeddidi. Long-time behavior of a Hawkes process-based limit order book. *SIAM Journal on Financial Mathematics*, 6(1):1026–1043, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- Abergel:2015:LTB**
- [AKK13] Stefan Ankirchner, Peter Kratz, and Thomas Kruse. Hedging forward positions: Basis risk versus liquidity costs. *SIAM Journal on Financial Mathematics*, 4(1):668–696, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.
- Ankirchner:2013:HFP**
- [AKT19] Aurélien Alfonsi, David Krief, and Peter Tankov. Long-time large deviations for the multiasset Wishart stochastic volatility model and option pricing. *SIAM Journal on Financial Mathematics*, 10(4):942–976, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.
- Alfonsi:2019:LTL**

- Ackermann:2021:OTE**
- [AKU21] Julia Ackermann, Thomas Kruse, and Mikhail Urusov. Optimal trade execution in an order book model with stochastic liquidity parameters. *SIAM Journal on Financial Mathematics*, 12(2):788–822, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Alos:2017:CSS**
- [AL17] Elisa Alòs and Jorge A. León. On the curvature of the smile in stochastic volatility models. *SIAM Journal on Financial Mathematics*, 8(1):373–399, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- Almgren:2012:OTS**
- [Alm12] Robert Almgren. Optimal trading with stochastic liquidity and volatility. *SIAM Journal on Financial Mathematics*, 3(1):163–181, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v3/i1/p163_s1.
- Azcue:2023:ORM**
- [ALMY23] Pablo Azcue, Xiaoqing Liang, Nora Muler, and Virginia R. Young. Optimal reinsurance to minimize the probability of drawdown under the mean-variance premium principle: Asymptotic analysis. *SIAM Journal on Financial Mathematics*, 14(1):279–313, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X.
- Aly:2014:OPS**
- [Aly14] S. M. Ould Aly. Option pricing for stochastic volatility models: Vol-of-vol expansion. *SIAM Journal on Financial Mathematics*, 5(1):729–752, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.
- Abergel:2011:NLR**
- [AM11] Frédéric Abergel and Nicolas Millot. Nonquadratic local risk-minimization for hedging contingent claims in incomplete markets. *SIAM Journal on Financial Mathematics*, 2(1):342–356, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p342_s1.
- Amini:2015:CIC**
- [AMS15] Hamed Amini, Andreea Minca, and Agnès Sulem. Control of interbank contagion under partial information. *SIAM Journal on Financial Mathematics*, 6(1):1195–1219, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- Altmayer:2015:MMC**
- [AN15] Martin Altmayer and Andreas Neuenkirch. Multilevel Monte Carlo quadrature of discontinuous payoffs in the generalized Heston model using Malliavin integration by parts. *SIAM Journal on Financial Mathematics*, 6(1):22–52, ???? 2015.
- URL <https://pubs.siam.org/doi/10.1137/21M1461666>.

- CODEN SJFMBJ. ISSN 1945-497X.
- Anthropelos:2014:FEP**
- [Ant14] Michail Anthropelos. Forward exponential performances: Pricing and optimal risk sharing. *SIAM Journal on Financial Mathematics*, 5(1):626–655, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.
- Alvarez:2023:OBC**
- [ANW23] Guillermo Alonso Alvarez, Sergey Nadtochiy, and Kevin Webster. Optimal brokerage contracts in almgren-chriss model with multiple clients. *SIAM Journal on Financial Mathematics*, 14(3):855–878, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/22M1490156>.
- Arai:2011:GDB**
- [Ara11] Takuji Arai. Good deal bounds induced by shortfall risk. *SIAM Journal on Financial Mathematics*, 2(1):1–21, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p1_s1.
- Arai:2014:CRM**
- [Ara14] Takuji Arai. Convex risk measures for càdlàg processes on Orlicz hearts. *SIAM Journal on Financial Mathematics*, 5(1):609–625, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.
- [Arm18] [ARS21]
- Armstrong:2018:MC**
- John Armstrong. The Markowitz category. *SIAM Journal on Financial Mathematics*, 9(3):994–1016, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- Alos:2021:DBV**
- Elisa Alòs, Frido Rolloos, and Kenichiro Shiraya. On the difference between the volatility swap strike and the zero vanna implied volatility. *SIAM Journal on Financial Mathematics*, 12(2):690–723, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Alfonsi:2010:OTE**
- Aurélien Alfonsi and Alexander Schied. Optimal trade execution and absence of price manipulations in limit order book models. *SIAM Journal on Financial Mathematics*, 1(1):490–522, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.
- Agarwal:2018:PBU**
- Ankush Agarwal and Ronnie Sircar. Portfolio benchmarking under drawdown constraint and stochastic Sharpe ratio. *SIAM Journal on Financial Mathematics*, 9(2):435–464, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- Avanesyan:2022:PMF**
- Levon Avanesyan and Ronnie Sircar. Power mixture forward performance processes. *SIAM Journal on Financial Mathematics*, 13(1):1–26, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X.

- cial Mathematics*, 13(3):1040–1062, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/20M1385500>.
- [BBC16] Bruno Bouchard, Géraldine Bouveret, and Jean-François Chassagneux. A backward dual representation for the quantile hedging of Bermudan options. *SIAM Journal on Financial Mathematics*, 7(1):215–235, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- Bouchard:2016:BDR**
- [ASS12] Aurélien Alfonsi, Alexander Schied, and Alla Slyntko. Order book resilience, price manipulation, and the positive portfolio problem. *SIAM Journal on Financial Mathematics*, 3(1):511–533, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.
- Alfonsi:2012:OBR**
- [BBC⁺20] Bruno Bouchard, Géraldine Bouveret, Jean-François Chassagneux, and Sébastien L’Ecuyer. A backward dual representation for the quantile hedging of Bermudan options. *SIAM Journal on Financial Mathematics*, 11(2):526–565, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Bouchard:2020:BDR**
- [ATL12] L. A. Abbas-Turki and B. Lapeyre. American options by Malliavin calculus and nonparametric variance and bias reduction methods. *SIAM Journal on Financial Mathematics*, 3(1):479–510, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.
- Abbas-Turki:2012:AOM**
- [BBC⁺20] Paolo Bartesaghi, Michele Benzi, Gian Paolo Clemente, Rosanna Grassi, and Ernesto Estrada. Risk-dependent centrality in economic and financial networks. *SIAM Journal on Financial Mathematics*, 11(2):526–565, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Bartesaghi:2020:RDC**
- [AZ10] Marco Avellaneda and Stanley Zhang. Path-dependence of leveraged ETF returns. *SIAM Journal on Financial Mathematics*, 1(1):586–603, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.
- Avellaneda:2010:PDL**
- [BBDR23] Bastien Baldacci, Philippe Bergault, Joffrey Derchu, and Mathieu Rosenbaum. On bid and ask side-specific tick sizes. *SIAM Journal on Financial Mathematics*, 14(4):1215–1248, November 2023. CODEN SJFMBJ. ISSN 1945-497X.
- Baldacci:2023:BAS**
- [BAGM20] Jean-François Bégin, Diego Amaya, Geneviève Gauthier, and Marie-Ève Malette. On the estimation of jump-diffusion models using intraday data: a filtering-based approach. *SIAM Journal on Financial Mathematics*, 11(4):1168–1208, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Begin:2020:EJD**
- [BBH⁺21] Christian Bayer, Denis Belomestny, Paul Hager, Paolo Pigato, and John Schoenmakers. Randomized optimal stopping algorithms and their convergence analysis. *SIAM Journal on Financial Mathematics*, 12(3):1201–1225, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Bayer:2021:ROS**

- CODEN SJFMBJ. ISSN 1945-497X.
- Bauer:2012:MFS**
- [BBK12] Daniel Bauer, Fred Espen Benth, and Rüdiger Kiesel. Modeling the forward surface of mortality. *SIAM Journal on Financial Mathematics*, 3(1):639–666, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.
- Baldacci:2023:MFG**
- [BBP23] Bastien Baldacci, Philippe Bergault, and Dylan Possamaï. A mean-field game of market-making against strategic traders. *SIAM Journal on Financial Mathematics*, 14(4):1080–1112, October 2023. CODEN SJFMBJ. ISSN 1945-497X.
- Bo:2015:SRI**
- [BC15] Lijun Bo and Agostino Capponi. Systemic risk in interbanking networks. *SIAM Journal on Financial Mathematics*, 6(1):386–424, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- Blanchard:2022:SCS**
- [BC22] Romain Blanchard and Laurence Carassus. Short communication: Super-replication prices with multiple priors in discrete time. *SIAM Journal on Financial Mathematics*, 13(2):SC53–SC65, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/22M1470013>.
- [BCC15]
- Bielecki:2015:DCF**
- Tomasz R. Bielecki, Igor Cialenco, and Tao Chen. Dynamic conic finance via backward stochastic difference equations. *SIAM Journal on Financial Mathematics*, 6(1):1068–1122, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- Bayraktar:2021:SCN**
- [BCDD21] Erhan Bayraktar, Christoph Czichowsky, Leonid Dolinskyi, and Yan Dolinsky. Short communication: a note on utility maximization with proportional transaction costs and stability of optimal portfolios. *SIAM Journal on Financial Mathematics*, 12(4):SC115–SC125, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Bardi:2010:CVM**
- [BCM10] Martino Bardi, Annalisa Cesaroni, and Luigi Manca. Convergence by viscosity methods in multiscale financial models with stochastic volatility. *SIAM Journal on Financial Mathematics*, 1(1):230–265, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.
- Belak:2022:OIT**
- [CMCS22] Christoph Belak, An Chen, Carla Mereu, and Robert Stelzer. Optimal investment with time-varying stochastic endowments. *SIAM Journal on Financial Mathematics*, 13(3):969–1003, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X.

- [BCN23] URL <https://pubs.siam.org/doi/10.1137/21M1453402>. **Bayraktar:2023:NNA**
- [BCR21] Erhan Bayraktar, Asaf Cohen, and April Nellis. A neural network approach to high-dimensional optimal switching problems with jumps in energy markets. *SIAM Journal on Financial Mathematics*, 14(4):1028–1061, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/22M1527246>. **Benezet:2021:NSQ**
- [BCV14] Cyril Bénézet, Jean-François Chassagneux, and Christoph Reisinger. A numerical scheme for the quantile hedging problem. *SIAM Journal on Financial Mathematics*, 12(1):110–157, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X. **Basei:2014:OES**
- [BCX19] Matteo Basei, Annalisa Cesaroni, and Tiziano Vargioli. Optimal exercise of swing contracts in energy markets: an integral constrained stochastic optimal control problem. *SIAM Journal on Financial Mathematics*, 5(1):581–608, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X. **Bian:2019:UMU**
- [BD18] [BD20] [BD21] [BDG18] [BDG22]
- [BD21] Peter Bank and Yan Dolinsky. Short communication: a note on utility indifference pricing with delayed information. *SIAM Journal on Financial Mathematics*, 12(2):SC31–SC43, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X. **Bank:2021:SCN**
- [BDG18] Erhan Bayraktar, Yan Dolinsky, and Jia Guo. Recombining tree approximations for optimal stopping for diffusions. *SIAM Journal on Financial Mathematics*, 9(2):602–633, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X. **Bayraktar:2018:RTA**
- [BDG22] Philippe Bergault, Fayçal Drissi, and Olivier Guéant. Multi-
- [Beissner:2018:DGE] Patrick Beissner and Laurent Denis. Duality and general equilibrium theory under Knightian uncertainty. *SIAM Journal on Financial Mathematics*, 9(1):381–400, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X. **Beissner:2018:DGE**
- [Bauerle:2020:POF] Nicole Bäuerle and Sascha Desmettre. Portfolio optimization in fractional and rough Heston models. *SIAM Journal on Financial Mathematics*, 11(1):240–273, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X. **Bauerle:2020:POF**
- [Bank:2021:SCN] [Bergault:2022:MAO]

- [BDH10] Alain Bensoussan, J. David Diltz, and SingRu Hoe. Real options games in complete and incomplete markets with several decision makers. *SIAM Journal on Financial Mathematics*, 1(1):353–390, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1407756>.
- Bensoussan:2010:ROG**
- [BE24] Shreya Bose and Ibrahim Ekren. Multidimensional Kyle–Back model with a risk averse informed trader. *SIAM Journal on Financial Mathematics*, 15(1):93–120, March 2024. CODEN SJFMBJ. ISSN 1945-497X.
- Bose:2024:MKB**
- [Ben11] Christian Bender. Primal and dual pricing of multiple exercise options in continuous time. *SIAM Journal on Financial Mathematics*, 2(1):562–586, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p562_s1.
- Bender:2011:PDP**
- [BDL11] Bruno Bouchard, Ngoc-Minh Dang, and Charles-Albert Lehalle. Optimal control of trading algorithms: a general impulse control approach. *SIAM Journal on Financial Mathematics*, 2(1):404–438, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p404_s1.
- Bouchard:2011:OCT**
- [BEST23] Christian Bayer, Martin Eigel, Leon Sallandt, and Philipp Trunschke. Pricing high-dimensional Bermudan options with hierarchical tensor formats. *SIAM Journal on Financial Mathematics*, 14(2):383–406, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1402170>.
- Bayer:2023:PHD**
- [BDN15] Denis Belomestny, Fabian Dickmann, and Tigran Nagapetyan. Pricing Bermudan options via multilevel approximation methods. *SIAM Journal on Financial Mathematics*, 6(1):448–466, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- Belomestny:2015:PBO**
- [BEV14] Fred Espen Benth, Heidar Eyjolfsson, and Almut E. D. Veraart. Approximating Lévy semistationary processes via Fourier methods in the context of power markets. *SIAM Journal on Financial Mathematics*,
- Benth:2014:ALS**

- [BF14a] Peter Bank and Antje Fruth. Optimal order scheduling for deterministic liquidity patterns. *SIAM Journal on Financial Mathematics*, 5(1):137–152, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.
- Bank:2014:OOS**
- [BF14b] Alberto Bressan and Giancarlo Facchi. Discrete bidding strategies for a random incoming order. *SIAM Journal on Financial Mathematics*, 5(1):50–70, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.
- Bressan:2014:DBS**
- [BF19] Maxim Bichuch and Zachary Feinstein. Optimization of fire sales and borrowing in systemic risk. *SIAM Journal on Financial Mathematics*, 10(1):68–88, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.
- Bichuch:2019:OFS**
- [BFN22] Christian Bayer, Masaaki Fukasawa, and Shonosuke Nakahara. Short communication: On the weak convergence rate in the discretization of rough volatility models. *SIAM Journal on Financial Mathematics*, 13(2):SC66–SC73, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/22M1482871>.
- Bayer:2022:SCW**
- [BFS11] [BFZ21] [BFZ24] [BGH21]
- Beiglbock:2011:MVO**
- Mathias Beiglböck, Peter Friz, and Stephan Sturm. Is the minimum value of an option on variance generated by local volatility? *SIAM Journal on Financial Mathematics*, 2(1):213–220, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmby/v2/i1/p213_s1.
- Burzoni:2021:SCR**
- Matteo Burzoni, Marco Frittelli, and Federico Zorzi. Short communication: Robust market-adjusted systemic risk measures. *SIAM Journal on Financial Mathematics*, 12(3):SC70–SC82, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Bayraktar:2024:DSA**
- Erhan Bayraktar, Qi Feng, and Zhaoyu Zhang. Deep signature algorithm for multidimensional path-dependent options. *SIAM Journal on Financial Mathematics*, 15(1):194–214, March 2024. CODEN SJFMBJ. ISSN 1945-497X.
- Bolker:2021:SCS**
- Benjamin M. Bolker, Matheus R. Grasselli, and Emma Holmes. Short communication: Sensitivity analysis of an integrated climate-economic model. *SIAM Journal on Financial Mathematics*, 12(2):SC44–SC57, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.

- Brigo:2024:MCS**
- [BGK24] Damiano Brigo, Federico Gracceffa, and Alexander Kalinin. Mild to classical solutions for XVA equations under stochastic volatility. *SIAM Journal on Financial Mathematics*, 15(1):215–254, March 2024. CODEN SJFMBJ. ISSN 1945-497X.
- Benhamou:2010:TDH**
- [BGM10] E. Benhamou, E. Gobet, and M. Miri. Time dependent Heston model. *SIAM Journal on Financial Mathematics*, 1(1):289–325, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.
- Biagini:2021:UAX**
- [BGO21] Francesca Biagini, Alessandro Gnoatto, and Immacolata Oliva. A unified approach to xVA with CSA discounting and initial margin. *SIAM Journal on Financial Mathematics*, 12(3):1013–1053, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Bourgey:2020:MLC**
- [BGR20] Florian Bourgey, Emmanuel Gobet, and Clément Rey. Meta-model of a large credit risk portfolio in the Gaussian copula model. *SIAM Journal on Financial Mathematics*, 11(4):1098–1136, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Bernis:2023:IRT**
- [BGSS23] Guillaume Bernis, Matthieu Garcin, Simone Scotti, and Carlo Sgarra. Interest rates term structure models driven by Hawkes processes. *SIAM Journal on Financial Mathematics*, 14(4):1062–1079, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/22M1502604>.
- Biagini:2024:ARD**
- [BGW24] Francesca Biagini, Lukas Gonon, and Niklas Walter. Approximation rates for deep calibration of (rough) stochastic volatility models. *SIAM Journal on Financial Mathematics*, 15(3):734–784, September 2024. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/23M1606769>.
- Biagini:2022:RPC**
- [BGZ22] Sara Biagini, Fausto Gozzi, and Margherita Zanella. Robust portfolio choice with sticky wages. *SIAM Journal on Financial Mathematics*, 13(3):1004–1039, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1429722>.
- Backhoff:2016:CAP**
- [BH16] Julio Backhoff and Ulrich Horst. Conditional analysis and a principal-agent problem. *SIAM Journal on Financial Mathematics*, 7(1):477–507, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- Bayraktar:2023:SCE**
- [BH23] Erhan Bayraktar and Bingyan Han. Short communication: Existence of Markov equilibrium

- control in discrete time. *SIAM Journal on Financial Mathematics*, 14(4):SC60–SC71, December 2023. CODEN SJFMBJ. ISSN 1945-497X.
- Bush:2011:SEE**
- [BHH⁺11] N. Bush, B. M. Hambly, H. Haworth, L. Jin, and C. Reisinger. Stochastic evolution equations in portfolio credit modelling. *SIAM Journal on Financial Mathematics*, 2(1):627–664, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p627_s1.
- Brody:2020:TCI**
- [BHM20] Dorje Brody, Lane Hughston, and Bernhard Meister. Theory of cryptocurrency interest rates. *SIAM Journal on Financial Mathematics*, 11(1):148–168, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Bayer:2021:LMR**
- [BHP21] Christian Bayer, Fabian A. Harang, and Paolo Pigato. Log-modulated rough stochastic volatility models. *SIAM Journal on Financial Mathematics*, 12(3):1257–1284, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Burkovska:2015:RBM**
- [BHSW15] O. Burkovska, B. Haasdonk, J. Salomon, and B. Wohlmuth. Reduced basis methods for pricing options with the Black-Scholes and Heston mod-
- [BHU18]
- [BHY19]
- [BHZ15]
- [Bic12]
- Belomestny:2018:RBC**
- Denis Belomestny, Stefan Häfner, and Mikhail Urusov. Regression-based complexity reduction of the nested Monte Carlo methods. *SIAM Journal on Financial Mathematics*, 9(2):665–689, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- Bensoussan:2019:MVA**
- Alain Bensoussan, SingRu Celine Hoe, and Zhongfeng Yan. A mean-variance approach to capital investment optimization. *SIAM Journal on Financial Mathematics*, 10(1):156–180, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.
- Bayraktar:2015:HAO**
- Erhan Bayraktar, Yu-Jui Huang, and Zhou Zhou. On hedging American options under model uncertainty. *SIAM Journal on Financial Mathematics*, 6(1):425–447, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- Bichuch:2012:AAO**
- Maxim Bichuch. Asymptotic analysis for optimal investment in finite time with transaction costs. *SIAM Journal on Financial Mathematics*, 3(1):433–458, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.

- | | |
|--|--|
| <div style="border: 1px solid black; padding: 5px; text-align: center;">Beveridge:2012:ISD</div> <p>[BJ12] Christopher Beveridge and Mark Joshi. Interpolation schemes in the displaced-diffusion LIBOR market model. <i>SIAM Journal on Financial Mathematics</i>, 3(1):593–604, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Benth:2015:DPE</div> <p>[BK15] Fred Espen Benth and Paul Krühner. Derivatives pricing in energy markets: an infinite-dimensional approach. <i>SIAM Journal on Financial Mathematics</i>, 6(1):825–869, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Bonnans:2018:VAO</div> <p>[BK18] J. Frédéric Bonnans and Axel Kröner. Variational analysis for options with stochastic volatility and multiple factors. <i>SIAM Journal on Financial Mathematics</i>, 9(2):465–492, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Bank:2022:MOI</div> <p>[BK22] Peter Bank and Laura Körber. Merton’s optimal investment problem with jump signals. <i>SIAM Journal on Financial Mathematics</i>, 13(4):1302–1325, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL https://pubs.siam.org/doi/10.1137/21M1450161.</p> | <div style="border: 1px solid black; padding: 5px; text-align: center;">Bellini:2021:LIF</div> <p>[BKMMS21] Fabio Bellini, Pablo Koch-Medina, Cosimo Munari, and Gregor Svindland. Law-invariant functionals on general spaces of random variables. <i>SIAM Journal on Financial Mathematics</i>, 12(1):318–341, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Bayraktar:2012:VES</div> <p>[BKX12] Erhan Bayraktar, Constantinos Kardaras, and Hao Xing. Valuation equations for stochastic volatility models. <i>SIAM Journal on Financial Mathematics</i>, 3(1):351–373, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Bernard:2013:PHC</div> <p>[BL13] Carole Bernard and Wenbo V. Li. Pricing and hedging of Cliquet options and locally capped contracts. <i>SIAM Journal on Financial Mathematics</i>, 4(1):353–371, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Bechler:2015:OED</div> <p>[BL15] Kyle Bechler and Michael Ludkovski. Optimal execution with dynamic order flow imbalance. <i>SIAM Journal on Financial Mathematics</i>, 6(1):1123–1151, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Bouselmi:2016:CPA</div> <p>[BL16] Aych Bouselmi and Damien Lamberton. The critical price of the American put near maturity in the jump diffusion</p> |
|--|--|

- model. *SIAM Journal on Financial Mathematics*, 7(1):236–272, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- Benth:2021:CPP**
- [BL21] Fred Espen Benth and Silvia Lavagnini. Correlators of polynomial processes. *SIAM Journal on Financial Mathematics*, 12(4):1374–1415, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Bielagk:2017:EPU**
- [BLD17] Jana Bielagk, Arnaud Lionnet, and Gonçalo Dos Reis. Equilibrium pricing under relative performance concerns. *SIAM Journal on Financial Mathematics*, 8(1):435–482, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- Baltean-Lugojan:2016:RNC**
- [BLP16] Radu Baltean-Lugojan and Panos Parpas. Robust numerical calibration for implied volatility expansion models. *SIAM Journal on Financial Mathematics*, 7(1):917–946, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- Biagini:2018:LIA**
- [BMMB18] Francesca Biagini, Andrea Mazzon, and Thilo Meyer-Brandis. Liquidity induced asset bubbles via flows of ELMMs. *SIAM Journal on Financial Mathematics*, 9(2):800–834, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- [BMMB19] Francesca Biagini, Andrea Mazzon, and Thilo Meyer-Brandis. Financial asset bubbles in banking networks. *SIAM Journal on Financial Mathematics*, 10(2):430–465, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.
- Biagini:2019:FAB**
- [BMMBO23] Francesca Biagini, Andrea Mazzon, Thilo Meyer-Brandis, and Katharina Oberpriller. Liquidity based modeling of asset price bubbles via random matching. *SIAM Journal on Financial Mathematics*, 14(4):1304–1342, December 2023. CODEN SJFMBJ. ISSN 1945-497X.
- Biagini:2023:LBM**
- [BMNP17] Alberto Bressan, Antonio Marigonda, Khai T. Nguyen, and Michele Palladino. A stochastic model of optimal debt management and bankruptcy. *SIAM Journal on Financial Mathematics*, 8(1):841–873, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- Bressan:2017:SMO**
- [BMS16] Bruno Bouchard, Ludovic Moreau, and H. Mete Soner. Hedging under an expected loss constraint with small transaction costs. *SIAM Journal on Financial Mathematics*, 7(1):508–551, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- Bouchard:2016:HUE**
- [BMZ11] Baojun Bian, Sheng Miao, and Harry Zheng. Smooth value
- Bian:2011:SVF**

- functions for a class of non-smooth utility maximization problems. *SIAM Journal on Financial Mathematics*, 2(1):727–747, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p727_s1.
- Biagini:2015:FFB**
- [BN15] Francesca Biagini and Sorin Nedelcu. The formation of financial bubbles in defaultable markets. *SIAM Journal on Financial Mathematics*, 6(1):530–558, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- Bion-Nadal:2020:FDR**
- [BND20] Jocelyne Bion-Nadal and Giulia Di Nunno. Fully-dynamic risk-indifference pricing and no-good-deal bounds. *SIAM Journal on Financial Mathematics*, 11(2):620–658, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Benth:2014:PME**
- [BOL14] Fred Espen Benth and Salvador Ortiz-Latorre. A pricing measure to explain the risk premium in power markets. *SIAM Journal on Financial Mathematics*, 5(1):685–728, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.
- Biagini:2013:BGL**
- [BP13] Sara Biagini and Mustafa Ç. Pinar. The best gain-loss ratio is a poor performance measure. *SIAM Journal on Financial Mathematics*, 4(1):228–242, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.
- Bellini:2022:SCA**
- Fabio Bellini and Ilaria Peri. Short communication: An axiomatization of Λ -quantiles. *SIAM Journal on Financial Mathematics*, 13(1):SC26–SC38, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1444278>.
- Borovykh:2018:ECV**
- Anastasia Borovykh, Andrea Pascucci, and Cornelis W. Oosterlee. Efficient computation of various valuation adjustments under local Lévy models. *SIAM Journal on Financial Mathematics*, 9(1):251–273, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- Baldacci:2021:OMT**
- Bastien Baldacci, Dylan Possamaï, and Mathieu Rosenbaum. Optimal make-take fees in a multi market-maker environment. *SIAM Journal on Financial Mathematics*, 12(1):446–486, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Bayraktar:2016:PTL**
- Erhan Bayraktar, S. David Promislow, and Virginia R. Young. Purchasing term life insurance to reach a bequest goal while consuming. *SIAM Journal on Financial Mathematics*, 7(1):

- 183–214, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- [BQY22] Christian Bayer, Jinniao Qiu, and Yao Yao. Pricing options under rough volatility with backward SPDEs. *SIAM Journal on Financial Mathematics*, 13(1):179–212, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/20M1357639>. [BS23]
- [Bielecki:2015:VHC]
- [BR15] Tomasz R. Bielecki and Marek Rutkowski. Valuation and hedging of contracts with funding costs and collateralization. *SIAM Journal on Financial Mathematics*, 6(1):594–655, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X. [BST10]
- [Biagini:2013:RML]
- [BS13a] Francesca Biagini and Irene Schreiber. Risk-minimization for life insurance liabilities. *SIAM Journal on Financial Mathematics*, 4(1):243–264, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X. [BTW11]
- [Bichuch:2013:UMT]
- [BS13b] Maxim Bichuch and Steven Shreve. Utility maximization trading two futures with transaction costs. *SIAM Journal on Financial Mathematics*, 4(1):26–85, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X. [Bur16]
- [Bosserhoff:2023:RDH]
- Frank Bosserhoff and Mitja Stadje. Robustness of delta hedging in a jump-diffusion model. *SIAM Journal on Financial Mathematics*, 14(2):663–703, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/22M149435X>.
- [BenTahar:2010:MPT]
- Imen Ben Tahar, H. Mete Soner, and Nizar Touzi. Merton problem with taxes: Characterization, computation, and approximation. *SIAM Journal on Financial Mathematics*, 1(1):366–395, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.
- [Bernhart:2011:FDA]
- Marie Bernhart, Peter Tankov, and Xavier Warin. A finite-dimensional approximation for pricing moving average options. *SIAM Journal on Financial Mathematics*, 2(1):989–1013, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmj/v2/i1/p989_s1.
- [Burzoni:2016:AHM]
- Matteo Burzoni. Arbitrage and hedging in model-independent markets with frictions. *SIAM Journal on Financial Mathematics*, 7(1):812–844, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.

- | | |
|---|--|
| <div style="border: 1px solid black; padding: 5px; text-align: center;">Bauerle:2012:RIP</div> <p>[BUV12] Nicole Bäuerle, Sebastian P. Urban, and Luitgard A. M. Verfaart. The relaxed investor with partial information. <i>SIAM Journal on Financial Mathematics</i>, 3(1):304–327, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Bank:2019:OIT</div> <p>[BV19] Peter Bank and Moritz Voß. Optimal investment with transient price impact. <i>SIAM Journal on Financial Mathematics</i>, 10(3):723–768, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Broden:2011:CHO</div> <p>[BW11] Mats Brodén and Magnus Wiktorsson. On the convergence of higher order hedging schemes: The delta-gamma case. <i>SIAM Journal on Financial Mathematics</i>, 2(1):55–78, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p55_s1.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Bartl:2023:SMO</div> <p>[BW23] Daniel Bartl and Johannes Wiesel. Sensitivity of multiperiod optimization problems with respect to the adapted Wasserstein distance. <i>SIAM Journal on Financial Mathematics</i>, 14(2):704–720, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL https://pubs.siam.org/doi/10.1137/22M1537746.</p> | <div style="border: 1px solid black; padding: 5px; text-align: center;">Bensoussan:2014:TCP</div> <p>[BWY14] A. Bensoussan, K. C. Wong, S. C. P. Yam, and S. P. Yung. Time-consistent portfolio selection under short-selling prohibition: From discrete to continuous setting. <i>SIAM Journal on Financial Mathematics</i>, 5(1):153–190, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Bayraktar:2022:SCS</div> <p>[BWZ22] Erhan Bayraktar, Zhenhua Wang, and Zhou Zhou. Short communication: Stability of time-inconsistent stopping for one-dimensional diffusions. <i>SIAM Journal on Financial Mathematics</i>, 13(4):SC123–SC135, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL https://pubs.siam.org/doi/10.1137/22M1510005.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Bensoussan:2012:TPP</div> <p>[BYY12] Alain Bensoussan, ZhongFeng Yan, and G. Yin. Threshold-type policies for real options using regime-switching models. <i>SIAM Journal on Financial Mathematics</i>, 3(1):667–689, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Bayraktar:2014:CSP</div> <p>[BZ14] Erhan Bayraktar and Zhou Zhou. On controller-stopper problems with jumps and their applications to indifference pricing of American options. <i>SIAM Journal on Financial Mathematics</i>, 5(1):20–49, ???? 2014.</p> |
|---|--|

- CODEN SJFMBJ. ISSN 1945-497X.
- Barski:2020:CEG**
- [BZ20] Michał Barski and Jerzy Zabczyk. [CC16] On CIR equations with general factors. *SIAM Journal on Financial Mathematics*, 11(1):131–147, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Bayraktar:2019:TCS**
- [BZZ19] Erhan Bayraktar, Jingjie Zhang, and Zhou Zhou. Time consistent stopping for the mean-standard deviation problem — the discrete time case. *SIAM Journal on Financial Mathematics*, 10(3):667–697, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.
- Cartea:2022:DES**
- [CASB22] Álvaro Cartea, Imanol Pérez Arribas, and Leandro Sánchez-Betancourt. Double-execution strategies using path signatures. *SIAM Journal on Financial Mathematics*, 13(4):1379–1417, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1456467>.
- Carr:2012:ECM**
- [CC12] Peter Carr and Laurent Cousot. Explicit constructions of martingales calibrated to given implied volatility smiles. *SIAM Journal on Financial Mathematics*, 3(1):182–214, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X. URL <http://pubs.siam.org/doi/10.1137/10M72091X>.
- Caravenna:2016:GSA**
- [epubs.siam.org/sifin/resource/1/sjfmbj/v3/i1/p182_s1.] Francesco Caravenna and Jacopo Corbetta. General smile asymptotics with bounded maturity. *SIAM Journal on Financial Mathematics*, 7(1):720–759, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- Chataigner:2021:SCB**
- [CCC⁺21] Marc Chataigner, Areski Cousin, Stéphane Crépey, Matthew Dixon, and Djibril Gueye. Short communication: Beyond surrogate modeling: Learning the local volatility via shape constraints. *SIAM Journal on Financial Mathematics*, 12(3):SC58–SC69, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Ceci:2020:VAD**
- [CCFK20] Claudia Ceci, Katia Colaneri, Rüdiger Frey, and Verena Köck. Value adjustments and dynamic hedging of reinsurance counterparty risk. *SIAM Journal on Financial Mathematics*, 11(3):788–814, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Chavez-Casillas:2024:AOM**
- [CCFLYZ24] Jonathan Chávez-Casillas, José E. Figueroa-López, Chuyi Yu, and Yi Zhang. Adaptive optimal market making strategies with inventory liquidation cost. *SIAM Journal on Financial Mathematics*, 15(3):653–699, September 2024. CODEN SJFMBJ. ISSN 1945-497X.

- SJFMBJ. ISSN 1945-497X.
URL <https://pubs.siam.org/doi/10.1137/23M1571058>.
- Cheng:2011:CFA**
- [CCL⁺11] Wen Cheng, Nick Costanzino, John Liechty, Anna Mazzucato, and Victor Nistor. Closed-form asymptotics and numerical approximations of 1D parabolic equations with applications to option pricing. *SIAM Journal on Financial Mathematics*, 2(1):901–934, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p901_s1.
- Chen:2019:SVA**
- [CCSW19] Kexin Chen, Mei Choi Chiu, Yong Hyun Shin, and Hoi Ying Wong. Stochastic volatility asymptotics for optimal subsistence consumption and investment with bankruptcy. *SIAM Journal on Financial Mathematics*, 10(4):977–1005, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.
- Chen:2019:TCM**
- [CCW19] Kexin Chen, Mei Choi Chiu, and Hoi Ying Wong. Time-consistent mean-variance pairs-trading under regime-switching cointegration. *SIAM Journal on Financial Mathematics*, 10(2):632–665, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.
- Capponi:2012:VAC**
- [CCY12] Agostino Capponi, Jaksa Cvitanic, and Tirkay Yolcu. A variational approach to contracting under imperfect observations. *SIAM Journal on Financial Mathematics*, 3(1):605–638, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.
- Chakraborty:2023:ODU**
- Prakash Chakraborty, Asaf Cohen, and Virginia R. Young. Optimal dividends under model uncertainty. *SIAM Journal on Financial Mathematics*, 14(2):497–524, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1447453>.
- Campi:2012:WIT**
- L. Campi and M. Del Vigna. Weak insider trading and behavioral finance. *SIAM Journal on Financial Mathematics*, 3(1):242–279, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.
- Chen:2013:COS**
- Xinfu Chen and Min Dai. Characterization of optimal strategy for multiasset investment and consumption with transaction costs. *SIAM Journal on Financial Mathematics*, 4(1):857–883, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.
- Coculescu:2022:ITF**
- Delia Coculescu and Aditi Dandapani. Insiders and their free lunches: The role of short positions. *SIAM Journal on Financial Mathematics*, 13(3):877–902, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X.

- [CDJ17] Álvaro Cartea, Ryan Donnelly, and Sebastian Jaimungal. Algorithmic trading with model uncertainty. *SIAM Journal on Financial Mathematics*, 8(1):635–671, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- Cartea:2017:ATM**
- [CDW24] [CDW24]
- Jin Hyuk Choi, Jetlir Duraj, and Kim Weston. A multi-agent targeted trading equilibrium with transaction costs. *SIAM Journal on Financial Mathematics*, 15(1):161–193, March 2024. CODEN SJFMBJ. ISSN 1945-497X.
- Choi:2024:MAT**
- [CF15] Rama Cont, Romain Deguest, and Yu Hang Kan. Default intensities implied by CDO spreads: Inversion formula and model calibration. *SIAM Journal on Financial Mathematics*, 1(1):555–585, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.
- Cont:2010:DII**
- [CFP10] Agostino Capponi and Christoph Frei. Dynamic contracting: Accidents lead to nonlinear contracts. *SIAM Journal on Financial Mathematics*, 6(1):959–983, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- Capponi:2015:DCA**
- [CFR13] Francesco Corielli, Paolo Foschi, and Andrea Pascucci. Parametrix approximation of diffusion transition densities. *SIAM Journal on Financial Mathematics*, 1(1):833–867, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.
- Corielli:2010:PAD**
- [Carr:2013:WQN] Peter Carr, Travis Fisher, and Johannes Ruf. Why are quadratic normal volatility models analytically tractable? *SIAM Journal on Financial Mathematics*, 4(1):185–202, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.
- Carr:2013:WQN**
- [CDP21] Cheng Cai, Tiziano De Angelis, and Jan Palczewski. Optimal hedging of a perpetual American put with a single trade. *SIAM Journal on Financial Mathematics*, 12(2):823–866, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Cai:2021:OHP**
- [CFRT16] Jiatu Cai, Masaaki Fukasawa, Mathieu Rosenbaum, and Peter Tankov. Optimal discretization of hedging strategies with
- Cai:2016:ODH**

- directional views. *SIAM Journal on Financial Mathematics*, 7(1):34–69, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- Cartea:2022:OCB**
- [CFVS22] Álvaro Cartea, Maria Flora, Tiziano Vargiolu, and Georgi Slavov. Optimal cross-border electricity trading. *SIAM Journal on Financial Mathematics*, 13(1):262–294, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1398537>.
- Calvia:2020:RMP**
- [CG20] Alessandro Calvia and Emanuela Rosazza Gianin. Risk measures and progressive enlargement of filtration: a BSDE approach. *SIAM Journal on Financial Mathematics*, 11(3):815–848, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Cartea:2019:HSR**
- [CGJ19] Álvaro Cartea, Luhui Gan, and Sebastian Jaimungal. Hedge and speculate: Replicating option payoffs with limit and market orders. *SIAM Journal on Financial Mathematics*, 10(3):790–814, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.
- Cuchiero:2023:SBM**
- [CGSF23] Christa Cuchiero, Guido Gazzani, and Sara Svaluto-Ferro. Signature-based models: Theory and calibration. *SIAM Journal on Financial Mathematics*, 14(3):910–957, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X.
- [CJJ20] [Cha24]
- DEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/22M1512338>.
- Chau:2024:RFT**
- Huy N. Chau. On robust fundamental theorems of asset pricing in discrete time. *SIAM Journal on Financial Mathematics*, 15(3):571–600, September 2024. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/23M156032X>.
- Cartea:2016:CFE**
- Álvaro Cartea and Sebastian Jaimungal. A closed-form execution strategy to target volume weighted average price. *SIAM Journal on Financial Mathematics*, 7(1):760–785, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- Coache:2023:CED**
- Anthony Coache, Sebastian Jaimungal, and Álvaro Cartea. Conditionally elicitable dynamic risk measures for deep reinforcement learning. *SIAM Journal on Financial Mathematics*, 14(4):1249–1289, November 2023. CODEN SJFMBJ. ISSN 1945-497X.
- Cartea:2020:TFE**
- Álvaro Cartea, Sebastian Jaimungal, and Tianyi Jia. Trading foreign exchange triplets. *SIAM Journal on Financial Mathematics*, 11(3):690–719, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.

- | | |
|---|--|
| <div style="border: 1px solid black; padding: 5px; text-align: center;">Chassagneux:2016:EES</div> <p>[CJM16] Jean-François Chassagneux, Antoine Jacquier, and Ivo Mihaylov. An explicit Euler scheme with strong rate of convergence for financial SDEs with non-Lipschitz coefficients. <i>SIAM Journal on Financial Mathematics</i>, 7(1):993–1021, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Cartea:2016:MUC</div> <p>[CJQ16] Álvaro Cartea, Sebastian Jaimungal, and Zhen Qin. Model uncertainty in commodity markets. <i>SIAM Journal on Financial Mathematics</i>, 7(1):1–33, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Cartea:2014:BLS</div> <p>[CJR14] Álvaro Cartea, Sebastian Jaimungal, and Jason Ricci. Buy low, sell high: a high frequency trading perspective. <i>SIAM Journal on Financial Mathematics</i>, 5(1):415–444, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Cont:2011:DHP</div> <p>[CK11] Rama Cont and Yu Hang Kan. Dynamic hedging of portfolio credit derivatives. <i>SIAM Journal on Financial Mathematics</i>, 2(1):112–140, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p112_s1.</p> | <div style="border: 1px solid black; padding: 5px; text-align: center;">Chong:2018:CFS</div> <p>[CK18] Carsten Chong and Claudia Klüppelberg. Contagion in financial systems: a Bayesian network approach. <i>SIAM Journal on Financial Mathematics</i>, 9(1):28–53, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Cui:2018:GVF</div> <p>[CKN18] Zhenyu Cui, J. Lars Kirkby, and Duy Nguyen. A general valuation framework for SABR and stochastic local volatility models. <i>SIAM Journal on Financial Mathematics</i>, 9(2):520–563, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Cheridito:2017:DFR</div> <p>[CKT17] Patrick Cheridito, Michael Kupper, and Ludovic Tangpi. Duality formulas for robust pricing and hedging in discrete time. <i>SIAM Journal on Financial Mathematics</i>, 8(1):738–765, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Chen:2021:MLA</div> <p>[CL21a] Tao Chen and Michael Ludkovski. A machine learning approach to adaptive robust utility maximization and hedging. <i>SIAM Journal on Financial Mathematics</i>, 12(3):1226–1256, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Chen:2021:FBP</div> <p>[CL21b] Xinfu Chen and Jin Liang. A free boundary problem for corporate bond pricing and</p> |
|---|--|

- credit rating under different upgrade and downgrade thresholds. *SIAM Journal on Financial Mathematics*, 12(3):941–966, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Carmona:2023:OEQ**
- [CL23] Rene Carmona and Laura Leal. Optimal execution with quadratic variation inventories. *SIAM Journal on Financial Mathematics*, 14(3):751–776, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1416564>.
- Carr:2021:PVS**
- [CLL21] Peter Carr, Roger Lee, and Matthew Lorig. Pricing variance swaps on time-changed Markov processes. *SIAM Journal on Financial Mathematics*, 12(2):672–689, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Cont:2011:RBO**
- [CLP11] Rama Cont, Nicolas Lantos, and Olivier Pironneau. A reduced basis for option pricing. *SIAM Journal on Financial Mathematics*, 2(1):287–316, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p287_s1.
- Chazal:2018:OPO**
- [CLP18] M. Chazal, R. Loeffen, and P. Patie. Option pricing in a one-dimensional affine term structure model via spectral representations. *SIAM Journal on Financial Mathematics*, 9(2):634–664, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- Cao:2024:SCO**
- Jingyi Cao, Dongchen Li, Virginia R. Young, and Bin Zou. Short communication: Optimal insurance to maximize exponential utility when premium is computed by a convex functional. *SIAM Journal on Financial Mathematics*, 15(1):SC15–SC27, March 2024. CODEN SJFMBJ. ISSN 1945-497X.
- Chen:2018:ODS**
- [CLZ18] Shumin Chen, Zhongfei Li, and Yan Zeng. Optimal dividend strategy for a general diffusion process with time-inconsistent preferences and ruin penalty. *SIAM Journal on Financial Mathematics*, 9(1):274–314, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- Carr:2010:LVE**
- Peter Carr and Dilip B. Madan. Local volatility enhanced by a jump to default. *SIAM Journal on Financial Mathematics*, 1(1):2–15, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.
- Crisan:2012:SBS**
- D. Crisan and K. Manolarakis. Solving backward stochastic differential equations using the cubature method: Application to nonlinear pricing. *SIAM Journal on Financial Mathematics*,
- [CM10]
- [CM12]

- [CM17] Giuseppe Campolieti and Roman N. Makarov. Solvable diffusion models with linear and mean-reverting nonlinear drifts. *SIAM Journal on Financial Mathematics*, 8(1):146–170, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- Campolieti:2017:SDM**
- [CM21] Rama Cont and Marvin S. Müller. A stochastic partial differential equation model for limit order book dynamics. *SIAM Journal on Financial Mathematics*, 12(2):744–787, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Cont:2021:SPD**
- [CMKS14] Christoph Czichowsky, Johannes Muhle-Karbe, and Walter Schachermayer. Transaction costs, shadow prices, and duality in discrete time. *SIAM Journal on Financial Mathematics*, 5(1):258–277, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.
- Czichowsky:2014:TCS**
- [CMN17] Rene Carmona, Yi Ma, and Sergey Nadtochiy. Simulation of implied volatility surfaces via tangent Lévy models. *SIAM Journal on Financial Mathematics*, 8(1):171–213, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- Carmona:2017:SIV**
- [CN11] Peter Carr and Sergey Nadtochiy. Static hedging under time-homogeneous diffusions. *SIAM Journal on Financial Mathematics*, 2(1):794–838, ???? 2011. CODEN SJFMBJ.
- Carr:2011:SHU**
- [CMP21] Fernanda Cipriano, Nuno F. M. Martins, and Diogo Pereira. Optimal portfolio for the α -hypergeometric stochastic volatility model. *SIAM Journal on Financial Mathematics*, 12(1):226–253, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Cipriano:2021:OPH**
- [CMR18] Andrei Cozma, Matthieu Mariaprakash, and Christoph Reisinger. Convergence of an Euler scheme for a hybrid stochastic-local volatility model with stochastic rates in foreign exchange markets. *SIAM Journal on Financial Mathematics*, 9(1):127–170, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- Cozma:2018:CES**
- [CMR19] Andrei Cozma, Matthieu Mariaprakash, and Christoph Reisinger. Calibration of a hybrid local-stochastic volatility stochastic rates model with a control variate particle method. *SIAM Journal on Financial Mathematics*, 10(1):181–213, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.
- Cozma:2019:CHL**

- [CNP12] DEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p794_s1.
- Cheridito:2012:PCS**
- [CO11] Patrick Cheridito, Ashkan Nikeghbali, and Eckhard Platen. Processes of class sigma, last passage times, and drawdowns. *SIAM Journal on Financial Mathematics*, 3(1):280–303, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.
- Cox:2011:RHD**
- [COT21] A. M. G. Cox and Jan Obloj. Robust hedging of double touch barrier options. *SIAM Journal on Financial Mathematics*, 2(1):141–182, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p141_s1.
- Cotton:2021:IRA**
- [COT21] Peter Cotton. Inferring relative ability from winning probability in multientrant contests. *SIAM Journal on Financial Mathematics*, 12(1):295–317, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Carassus:2019:RSP**
- [COW19] Laurence Carassus, Jan Obłój, and Johannes Wiesel. The robust superreplication problem: a dynamic approach. *SIAM Journal on Financial Mathematics*, 10(4):907–941, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.
- Carassus:2022:ERS**
- [COW22] Laurence Carassus, Jan Obłój, and Johannes Wiesel. Erratum: The robust superreplication problem: a dynamic approach. *SIAM Journal on Financial Mathematics*, 13(2):653–655, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1447040>.
- Chevalier:2022:AOV**
- [CPZ22] Etienne Chevalier, Sergio Pulido, and Elizabeth Zúñiga. American options in the Volterra Heston model. *SIAM Journal on Financial Mathematics*, 13(2):426–458, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M140674X>.
- Carmona:2010:MEC**
- [CS10] René Carmona and Ronnie Sircar. Message from the Editors-in-Chief. *SIAM Journal on Financial Mathematics*, 1(1):1, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.
- Cartea:2021:SPL**
- [CSB21] Alvaro Cartea and Leandro Sánchez-Betancourt. The shadow price of latency: Improving intraday fill ratios in foreign exchange markets. *SIAM Journal on Financial Mathematics*, 12(1):254–294, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.

- Chan:2015:FMF**
- [CSS15] Patrick Chan, Ronnie Sircar, and Michael V. Stein. A feedback model for the financialization of commodity markets. *SIAM Journal on Financial Mathematics*, 6(1):870–899, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- Crepey:2020:WCF**
- [CSS20] Stéphane Crépey, Wissal Sabbagh, and Shiqi Song. When capital is a funding source: The anticipated backward stochastic differential equations of X -value adjustments. *SIAM Journal on Financial Mathematics*, 11(1): 99–130, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Chau:2015:MMO**
- [CT15] Huy N. Chau and Peter Tankov. Market models with optimal arbitrage. *SIAM Journal on Financial Mathematics*, 6(1):66–85, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- Chevalier:2013:ODI**
- [CVS13] Etienne Chevalier, Vathana Ly Vath, and Simone Scotti. An optimal dividend and investment control problem under debt constraints. *SIAM Journal on Financial Mathematics*, 4(1):297–326, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.
- Cheridito:2012:PHA**
- [CW12] Patrick Cheridito and Alexander Wugalter. Pricing and hedging in affine models with possibility of default. *SIAM Journal on Financial Mathematics*, 3(1):328–350, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.
- Campbell:2022:FPO**
- [CW22a] Steven Campbell and Ting-Kam Leonard Wong. Functional portfolio optimization in stochastic portfolio theory. *SIAM Journal on Financial Mathematics*, 13(2):576–618, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1417715>.
- Choi:2022:ENT**
- [CW22b] Jin Hyuk Choi and Kim Weston. Endogenous noise trackers in a radner equilibrium. *SIAM Journal on Financial Mathematics*, 13(4):1326–1343, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/22M1483384>.
- Cohen:2021:ODP**
- [CY21] Asaf Cohen and Virginia R. Young. Optimal dividend problem: Asymptotic analysis. *SIAM Journal on Financial Mathematics*, 12(1):29–46, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Dastgerdi:2020:SPF**
- [DB20] Maryam Vahid Dastgerdi and Ali Foroush Bastani. Solving parametric fractional differential equations arising from the rough Heston model using quasilinearization and spectral collocation. *SIAM Journal on Financial Mathematics*, 11(1):351–378, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.

- cation. *SIAM Journal on Financial Mathematics*, 11(4):1063–1097, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- DeMarco:2021:HMR**
- [De 21] Stefano De Marco. On the harmonic mean representation of the implied volatility. *SIAM Journal on Financial Mathematics*, 12(2):551–565, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- DeMarco:2018:LVC**
- [DF18] Stefano De Marco and Peter K. Friz. Local volatility, conditioned diffusions, and Varadhan’s formula. *SIAM Journal on Financial Mathematics*, 9(2):835–874, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- Doldi:2021:CSR**
- [DF21] Alessandro Doldi and Marco Frittelli. Conditional systemic risk measures. *SIAM Journal on Financial Mathematics*, 12(4):1459–1507, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Doldi:2024:SCS**
- [DFG24] Alessandro Doldi, Marco Frittelli, and Emanuela Rosazza Gianin. Short communication: Are shortfall systemic risk measures one dimensional? *SIAM Journal on Financial Mathematics*, 15(1):SC1–SC14, January 2024. CODEN SJFMBJ. ISSN 1945-497X.
- DiNunno:2024:FDR**
- [DG24] Giulia Di Nunno and Emanuela Rosazza Gianin. Fully dynamic risk measures: Horizon risk, time-consistency, and relations with BSDEs and BSVIEs. *SIAM Journal on Financial Mathematics*, 15(2):399–435, May 2024. CODEN SJFMBJ. ISSN 1945-497X.
- DeMarco:2017:SIV**
- [DHJ17] S. De Marco, C. Hillairet, and A. Jacquier. Shapes of implied volatility with positive mass at zero. *SIAM Journal on Financial Mathematics*, 8(1):709–737, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- DeMarco:2015:LVV**
- [DHL15] Stefano De Marco and Pierre Henry-Labordère. Linking vanillas and VIX options: a constrained martingale optimal transport problem. *SIAM Journal on Financial Mathematics*, 6(1):1171–1194, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- DelMoral:2011:RSE**
- [DHOR11] Pierre Del Moral, Peng Hu, Nadia Oudjane, and Bruno Rémillard. On the robustness of the Snell envelope. *SIAM Journal on Financial Mathematics*, 2(1):587–626, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p587_s1.
- Duc:2023:HRP**
- [DJ23] Luu H. Duc and Jürgen Jost. How rough path lifts affect expected return and volatility:

- a rough model under transaction cost. *SIAM Journal on Financial Mathematics*, 14(3):879–909, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/20M1358670>.
- [DJ24] Ryan Donnelly and Sebastian Jaimungal. Exploratory control with Tsallis entropy for latent factor models. *SIAM Journal on Financial Mathematics*, 15(1):26–53, February 2024. CODEN SJFMBJ. ISSN 1945-497X.
- [DK18] Jerome Detemple and Yerkin Kitapbayev. American options with discontinuous two-level caps. *SIAM Journal on Financial Mathematics*, 9(1):219–250, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- [DL11a] Mark Davis and Sébastien Lleo. Jump-diffusion risk-sensitive asset management I: Diffusion factor model. *SIAM Journal on Financial Mathematics*, 2(1):22–54, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p22_s1.
- [DL11b] El Hadj Aly Dia and Damien Lamberton. Continuity correction for barrier options in jump-diffusion models. *SIAM Journal on Financial Mathematics*, 2(1):866–900, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p866_s1.
- [DL13] Angelos Dassios and Jia Wei Lim. Parisian option pricing: a recursive solution for the density of the Parisian stopping time. *SIAM Journal on Financial Mathematics*, 4(1):599–615, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.
- [Detemple:2018:AOD] **Detemple:2018:AOD**
- [DM22] Yan Dolinsky and Shir Moshe. Short communication: Utility indifference pricing with high risk aversion and small linear price impact. *SIAM Journal on Financial Mathematics*, 13(1):SC12–SC25, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1456431>.
- [Davis:2011:JDR] **Davis:2011:JDR**
- [Detering:2019:MDC] **Detering:2019:MDC**
- [DMBPR19] Nils Detering, Thilo Meyer-Brandis, Konstantinos Panagiotou, and Daniel Ritter. Managing default contagion in inhomogeneous financial networks. *SIAM Journal on Financial Mathematics*, 10(2):578–614, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.
- [Detering:2022:SFS] **Detering:2022:SFS**
- [DMBPR22] Nils Detering, Thilo Meyer-Brandis, Konstantinos Panagiotou, and Daniel Ritter. Suffocating fire sales. *SIAM Journal*

- on Financial Mathematics*, 13(1):70–108, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/20M1379800>.
- Dam:2020:RMI**
- [DMSS20] Henrik T. Dam, Andrea Macrina, David Skovmand, and David Sloth. Rational models for inflation-linked derivatives. *SIAM Journal on Financial Mathematics*, 11(4):974–1006, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Dixon:2020:SCD**
- [DP20] Matthew Dixon and Nick Polson. Short communication: Deep fundamental factor models. *SIAM Journal on Financial Mathematics*, 11(3):SC–26–SC–37, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Dumitrescu:2017:GOI**
- [DQS17] Roxana Dumitrescu, Marie-Claire Quenez, and Agnès Sulem. Game options in an imperfect market with default. *SIAM Journal on Financial Mathematics*, 8(1):532–559, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- Dentcheva:2018:TCR**
- [DR18] Darinka Dentcheva and Andrzej Ruszczyński. Time-coherent risk measures for continuous-time Markov chains. *SIAM Journal on Financial Mathematics*, 9(2):690–715, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- DosReis:2022:FUM**
- Gonçalo dos Reis and Vadim Platonov. Forward utility and market adjustments in relative investment-consumption games of many players. *SIAM Journal on Financial Mathematics*, 13(3):844–876, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/20M138421X>.
- Deng:2024:RWC**
- [DSZ24] Chao Deng, Xizhi Su, and Chao Zhou. Relative wealth concerns with partial information and heterogeneous priors. *SIAM Journal on Financial Mathematics*, 15(2):360–398, April 2024. CODEN SJFMBJ. ISSN 1945-497X.
- Dorsek:2013:ESC**
- [DT13] Philipp Dörsek and Josef Teichmann. Efficient simulation and calibration of general HJM models by splitting schemes. *SIAM Journal on Financial Mathematics*, 4(1):575–598, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.
- Dubois:2015:ODP**
- [DV15] Mathieu S. Dubois and Luitgard A. M. Veraart. Optimal diversification in the presence of parameter uncertainty for a risk averse investor. *SIAM Journal on Financial Mathematics*, 6(1):201–241, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.

Dmitrasinovic-Vidovic:2011:OPM

- [DVW11] Gordana Dmitrasinović-Vidović and Antony Ware. Optimal portfolios of mean-reverting instruments. *SIAM Journal on Financial Mathematics*, 2(1):748–767, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p748_s1.

Dai:2010:CTM

- [DXZ10] Min Dai, Zuo Quan Xu, and Xun Yu Zhou. Continuous-time Markowitz’s model with transaction costs. *SIAM Journal on Financial Mathematics*, 1(1):96–125, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.

Dolinsky:2023:SCE

- [DZ23] Yan Dolinsky and Or Zuk. Short communication: Exponential utility maximization in a discrete time Gaussian framework. *SIAM Journal on Financial Mathematics*, 14(3):SC31–SC41, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/23M1576074>.

Dai:2010:TFT

- [DZZ10] M. Dai, Q. Zhang, and Q. J. Zhu. Trend following trading under a regime switching model. *SIAM Journal on Financial Mathematics*, 1(1):780–810, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.

Ech-Chafiq:2023:PBO

- [ECLL23] Zineb El Filali Ech-Chafiq, Pierre Henry Labordère, and Jérôme Lelong. Pricing Bermudan options using regression trees/random forests. *SIAM Journal on Financial Mathematics*, 14(4):1113–1139, October 2023. CODEN SJFMBJ. ISSN 1945-497X.

Elizalde:2022:SCC

- [EE22] Mauricio Elizalde and Carlos Escudero. Short communication: Chances for the honest in honest versus insider trading. *SIAM Journal on Financial Mathematics*, 13(2):SC39–SC52, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1439547>.

ElEuch:2019:STM

- [EFGR19] Omar El Euch, Masaaki Fukasawa, Jim Gatheral, and Mathieu Rosenbaum. Short-term at-the-money asymptotics under stochastic volatility models. *SIAM Journal on Financial Mathematics*, 10(2):491–511, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.

Errais:2010:APP

- [EGG10] Eymen Errais, Kay Giesecke, and Lisa R. Goldberg. Affine point processes and portfolio credit risk. *SIAM Journal on Financial Mathematics*, 1(1):642–665, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.

- Eckstein:2021:RPH**
- [EGLO21] Stephan Eckstein, Gaoyue Guo, Tongseok Lim, and Jan Obłój. Robust pricing and hedging of options on multiple assets and its numerics. *SIAM Journal on Financial Mathematics*, 12(1):158–188, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Eberlein:2013:DTM**
- [EGS13] Ernst Eberlein, Zorana Grbac, and Thorsten Schmidt. Discrete tenor models for credit risky portfolios driven by time-inhomogeneous Lévy processes. *SIAM Journal on Financial Mathematics*, 4(1):616–649, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.
- ElKaroui:2015:DAM**
- [EJJ15] Nicole El Karoui, Monique Jeanblanc, and Ying Jiao. Density approach in modeling successive defaults. *SIAM Journal on Financial Mathematics*, 6(1):1–21, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- ElAmrani:2021:SCD**
- [EJM21] Mehdi El Amrani, Antoine Jacquier, and Claude Martini. Short communication: Dynamics of symmetric SSVI smiles and implied volatility bubbles. *SIAM Journal on Financial Mathematics*, 12(2):SC1–SC15, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- ElKaroui:2013:RRH**
- [El 13] Noureddine El Karoui. On the realized risk of high-dimensional Markowitz portfolios. *SIAM Journal on Financial Mathematics*, 4(1):737–783, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.
- ElKaroui:2021:RDU**
- [EM21] Nicole El Karoui and Mohamed Mrad. Recover dynamic utility from observable process: Application to the economic equilibrium. *SIAM Journal on Financial Mathematics*, 12(1):189–225, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Ekeland:2012:TCP**
- [EMP12] Ivar Ekeland, Oumar Mbodji, and Traian A. Pirvu. Time-consistent portfolio management. *SIAM Journal on Financial Mathematics*, 3(1):1–32, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmby/v3/i1/p1_s1.
- Elliott:2021:FRD**
- [EMW21] Robert J. Elliott, Dilip B. Madan, and King Wang. Filtering response directions. *SIAM Journal on Financial Mathematics*, 12(3):1285–1306, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Ekstrom:2016:OLA**
- [EV16] Erik Ekström and Juozas Vaicenavicius. Optimal liquidation of an asset under drift uncertainty. *SIAM Journal on Financial Mathematics*, 7(1):357–381,

- ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- [FH23] **Feinstein:2019:OPD**
- [Fei19] Zachary Feinstein. Obligations with physical delivery in a multilayered financial network. *SIAM Journal on Financial Mathematics*, 10(4):877–906, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.
- [Feinstein:2022:SCC]
- [Fei22] Zachary Feinstein. Short communication: Clearing prices under margin calls and the short squeeze. *SIAM Journal on Financial Mathematics*, 13(4):SC113–SC122, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/22M147877X>.
- [FHS22] **Feng:2010:SMA**
- [FFF10] Jin Feng, Martin Forde, and Jean-Pierre Fouque. Short-maturity asymptotics for a fast mean-reverting Heston stochastic volatility model. *SIAM Journal on Financial Mathematics*, 1(1):126–141, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.
- [FI13] **Fouque:2018:OPU**
- [FH18] Jean-Pierre Fouque and Ruimeng Hu. Optimal portfolio under fast mean-reverting fractional stochastic environment. *SIAM Journal on Financial Mathematics*, 9(2):564–601, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- [FJJ20] **Feinstein:2023:CCO**
- Zachary Feinstein and Thomas R. Hurd. Contingent convertible obligations and financial stability. *SIAM Journal on Financial Mathematics*, 14(1):158–187, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/22M1498954>.
- [Fouque:2022:SSA]
- Jean-Pierre Fouque, Ruimeng Hu, and Ronnie Sircar. Sub- and supersolution approach to accuracy analysis of portfolio optimization asymptotics in multiscale stochastic factor markets. *SIAM Journal on Financial Mathematics*, 13(1):109–128, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1428625>.
- [Fouque:2013:SMI]
- Jean-Pierre Fouque and Tomoyuki Ichiba. Stability in a model of interbank lending. *SIAM Journal on Financial Mathematics*, 4(1):784–803, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.
- [Farahany:2020:MLP]
- David Farahany, Kenneth R. Jackson, and Sebastian Jaimungal. Mixing LSMC and PDE methods to price Bermudan options. *SIAM Journal on Financial Mathematics*, 11(1):201–239, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.

- Fouque:2011:SDO**
- [FJL11] Jean-Pierre Fouque, Sebastian Jaimungal, and Matthew J. Lorig. Spectral decomposition of option prices in fast mean-reverting stochastic volatility models. *SIAM Journal on Financial Mathematics*, 2(1):665–691, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p665_s1.
- Forde:2012:STS**
- [FJL12] Martin Forde, Antoine Jacquier, and Roger Lee. The small-time smile and term structure of implied volatility under the Heston model. *SIAM Journal on Financial Mathematics*, 3(1):690–708, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.
- Fontanela:2021:SCQ**
- [FJO21] Filipe Fontanela, Antoine Jacquier, and Mugad Oumgari. Short communication: a quantum algorithm for linear PDEs arising in finance. *SIAM Journal on Financial Mathematics*, 12(4):SC98–SC114, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Fouque:2022:OTS**
- [FJS22] Jean-Pierre Fouque, Sebastian Jaimungal, and Yuri F. Saporito. Optimal trading with signals and stochastic price impact. *SIAM Journal on Financial Mathematics*, 13(3):944–968, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X.
- SJFMBJ.** ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1394473>.
- Fuh:2021:CRP**
- [FK21] Cheng-Der Fuh and Chu-Lan Michael Kao. Credit risk propagation in structural-form models. *SIAM Journal on Financial Mathematics*, 12(4):1340–1373, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Filipovic:2012:ACR**
- [FKV12] Damir Filipović, Michael Kupper, and Nicolas Vogelpoth. Approaches to conditional risk. *SIAM Journal on Financial Mathematics*, 3(1):402–432, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.
- Fouque:2011:FMR**
- [FL11] Jean-Pierre Fouque and Matthew J. Lorig. A fast mean-reverting correction to Heston’s stochastic volatility model. *SIAM Journal on Financial Mathematics*, 2(1):221–254, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p221_s1.
- Feng:2013:IAC**
- [FL13a] Liming Feng and Xiong Lin. Inverting analytic characteristic functions and financial applications. *SIAM Journal on Financial Mathematics*, 4(1):372–398, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.

- Feng:2013:PBO**
- [FL13b] Liming Feng and Xiong Lin. Pricing Bermudan options in Lévy process models. *SIAM Journal on Financial Mathematics*, 4(1):474–493, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.
- Figueroa-Lopez:2012:SMS**
- [FLF12] José E. Figueroa-López and Martin Forde. The small-maturity smile for exponential Lévy models. *SIAM Journal on Financial Mathematics*, 3(1):33–65, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v3/i1/p33_s1.
- Figueroa-Lopez:2018:STE**
- [FLGL18] José E. Figueroa-López, Ruoting Gong, and Matthew Lorig. Short-time expansions for call options on leveraged ETFs under exponential Lévy models with local volatility. *SIAM Journal on Financial Mathematics*, 9(1):347–380, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- Fadina:2023:OAR**
- [FLW23] Tolulope Fadina, Peng Liu, and Ruodu Wang. One axiom to rule them all: a minimalist axiomatization of quantiles. *SIAM Journal on Financial Mathematics*, 14(2):644–662, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X.
- Frittelli:2011:DRQ**
- [FM11] Marco Frittelli and Marco Maggis. Dual representation of quasi-convex conditional maps. *SIAM Journal on Financial Mathematics*, 2(1):357–382, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p357_s1.
- Faidi:2011:MRU**
- [FMM11a] Wahid Faidi, Anis Matoussi, and Mohamed Mnif. Maximization of recursive utilities: a dynamic maximum principle approach. *SIAM Journal on Financial Mathematics*, 2(1):1014–1041, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p1014_s1.
- Fusai:2011:PDM**
- [FMM11b] Gianluca Fusai, Daniele Marazzina, and Marina Marena. Pricing discretely monitored Asian options by maturity randomization. *SIAM Journal on Financial Mathematics*, 2(1):383–403, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p383_s1.

- | | |
|---|--|
| <div style="border: 1px solid black; padding: 5px; text-align: center;">Fouque:2018:UVM</div> <p>[FN18] Jean-Pierre Fouque and Ning Ning. Uncertain volatility models with stochastic bounds. <i>SIAM Journal on Financial Mathematics</i>, 9(4):1175–1207, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Fang:2011:FBV</div> <p>[FO11] Fang Fang and Cornelis W. Oosterlee. A Fourier-based valuation method for Bermudan and barrier options under Heston’s model. <i>SIAM Journal on Financial Mathematics</i>, 2(1):439–463, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p439_s1.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Fox:2021:BPG</div> <p>[FÖ21] Jamie Fox and Giray Ökten. Brownian path generation and polynomial chaos. <i>SIAM Journal on Financial Mathematics</i>, 12(2):724–743, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Fontana:2023:SCC</div> <p>[Fon23] Claudio Fontana. Short communication: Caplet pricing in affine models for alternative risk-free rates. <i>SIAM Journal on Financial Mathematics</i>, 14(1):SC1–SC16, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL https://pubs.siam.org/doi/10.1137/22M1513691.</p> | <div style="border: 1px solid black; padding: 5px; text-align: center;">For20]</div> <p>Peter A. Forsyth. Multi-period mean conditional value at risk asset allocation: Is it advantageous to be time consistent? <i>SIAM Journal on Financial Mathematics</i>, 11(2):358–384, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Fodra:2015:HFT</div> <p>Pietro Fodra and Huyêñ Pham. High frequency trading and asymptotics for small risk aversion in a Markov renewal model. <i>SIAM Journal on Financial Mathematics</i>, 6(1):656–684, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Feinstein:2018:SEN</div> <p>Zachary Feinstein, Weijie Pang, Birgit Rudloff, Eric Schaanning, Stephan Sturm, and Mackenzie Wildman. Sensitivity of the Eisenberg–Noe clearing vector to individual interbank liabilities. <i>SIAM Journal on Financial Mathematics</i>, 9(4):1286–1325, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Fouque:2014:AOP</div> <p>Jean-Pierre Fouque and Bin Ren. Approximation for option prices under uncertain volatility. <i>SIAM Journal on Financial Mathematics</i>, 5(1):360–383, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Frikha:2014:SRM</div> <p>N. Frikha. Shortfall risk minimization in discrete time finan-</p> |
|---|--|

- cial market models. *SIAM Journal on Financial Mathematics*, 5(1):384–414, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.
- Feinstein:2017:MSR**
- [FRW17] Zachary Feinstein, Birgit Rudloff, and Stefan Weber. Measures of systemic risk. *SIAM Journal on Financial Mathematics*, 8(1):672–708, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- Feinstein:2021:SCD**
- [FS21] Zachary Feinstein and Andreas Søjmark. Short communication: Dynamic default contagion in heterogeneous interbank systems. *SIAM Journal on Financial Mathematics*, 12(4):SC83–SC97, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Forzani:2015:LSC**
- [FT15] Liliana Forzani and Carlos F. Tolmisky. On the level-slope-curvature effect in yield curves and eventual total positivity. *SIAM Journal on Financial Mathematics*, 6(1):900–918, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- Fries:2020:AVF**
- [FT20] Christian Fries and Lorenzo Torricelli. An analytical valuation framework for financial assets with trading suspensions. *SIAM Journal on Financial Mathematics*, 11(2):566–592, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- [FT22] Masaaki Fujii and Akihiko Takahashi. Strong convergence to the mean field limit of a finite agent equilibrium. *SIAM Journal on Financial Mathematics*, 13(2):459–490, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1441055>.
- Fujii:2022:SCM**
- [FTT10] Damir Filipović, Stefan Tappe, and Josef Teichmann. Term structure models driven by Wiener processes and Poisson measures: Existence and positivity. *SIAM Journal on Financial Mathematics*, 1(1):523–554, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.
- Filipovic:2010:TSM**
- [FW18] Damir Filipović and Sander Willems. Exact smooth term-structure estimation. *SIAM Journal on Financial Mathematics*, 9(3):907–929, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- Filipovic:2018:EST**
- [FZ16] Martin Forde and Hongzhong Zhang. Small-time asymptotics for basket options — the bivariate SABR model and the hyperbolic heat kernel on \mathbf{H}^3 . *SIAM Journal on Financial Mathematics*, 7(1):448–476, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- Forde:2016:STA**

- Forde:2017:ARS**
- [FZ17] Martin Forde and Hongzhong Zhang. Asymptotics for rough stochastic volatility models. *SIAM Journal on Financial Mathematics*, 8(1):114–145, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- Feng:2023:CMS**
- [FZ23] Qi Feng and Jianfeng Zhang. Cubature method for stochastic Volterra integral equations. *SIAM Journal on Financial Mathematics*, 14(4):959–1003, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/22M146889X>.
- Gassiat:2023:WER**
- [Gas23] Paul Gassiat. Weak error rates of numerical schemes for rough volatility. *SIAM Journal on Financial Mathematics*, 14(2):475–496, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/22M1485760>.
- Gnoatto:2014:AMM**
- [GG14] Alessandro Gnoatto and Martino Grasselli. An affine multicurrency model with stochastic volatility and stochastic interest rates. *SIAM Journal on Financial Mathematics*, 5(1):493–531, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.
- Gass:2018:FGS**
- [GG18] Maximilian Gaß and Kathrin Glau. A flexible Galerkin scheme for option pricing in Lévy models. *SIAM Journal on Financial Mathematics*, 9(3):930–965, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- Gao:2023:CBD**
- [GGHZ23] Chengfan Gao, Siping Gao, Ruimeng Hu, and Zimu Zhu. Convergence of the backward deep BSDE method with applications to optimal stopping problems. *SIAM Journal on Financial Mathematics*, 14(4):1290–1303, December 2023. CODEN SJFMBJ. ISSN 1945-497X.
- Gass:2017:MPF**
- [GGM17] Maximilian Gaß, Kathrin Glau, and Maximilian Mair. Magic points in finance: Empirical integration for parametric option pricing. *SIAM Journal on Financial Mathematics*, 8(1):766–803, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- Gomes:2023:RSM**
- [GGR23] Diogo Gomes, Julian Gutierrez, and Ricardo Ribeiro. A random-supply mean field game price model. *SIAM Journal on Financial Mathematics*, 14(1):188–222, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1443923>.
- Guasoni:2021:SCA**
- [GHK21] Paolo Guasoni, Yu-Jui Huang, and Saeed Khalili. Short communication: American student

- loans: Repayment and valuation. *SIAM Journal on Financial Mathematics*, 12(2):SC16–SC30, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Guo:2016:GAF**
- [GJMN16] Gaoyue Guo, Antoine Jacquier, Claude Martini, and Leo Neufcourt. Generalized arbitrage-free SVI volatility surfaces. *SIAM Journal on Financial Mathematics*, 7(1):619–641, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- Guennoun:2018:ABF**
- [GJRS18] Hamza Guennoun, Antoine Jacquier, Patrick Roome, and Fangwei Shi. Asymptotic behavior of the fractional Heston model. *SIAM Journal on Financial Mathematics*, 9(3):1017–1045, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- Goodman:2010:CFR**
- [GK10] Victor Goodman and Kyounghée Kim. Common forward rate volatility. *SIAM Journal on Financial Mathematics*, 1(1):212–229, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.
- Garreau:2016:SJT**
- [GK16] Pierre Garreau and Alec Kercheval. A structural jump threshold framework for credit risk. *SIAM Journal on Financial Mathematics*, 7(1):642–673, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- [GKS20] Kathrin Glau, Daniel Kressner, and Francesco Statti. Low-rank tensor approximation for Chebyshev interpolation in parametric option pricing. *SIAM Journal on Financial Mathematics*, 11(3):897–
- Gurdogan:2022:MAP**
- Hubeyb Gurdogan and Alec Kercheval. Multiple anchor point shrinkage for the sample covariance matrix. *SIAM Journal on Financial Mathematics*, 13(3):1112–1143, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1446411>.
- Giesecke:2010:EES**
- K. Giesecke, H. Kakavand, M. Mousavi, and H. Takada. Exact and efficient simulation of correlated defaults. *SIAM Journal on Financial Mathematics*, 1(1):868–896, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v1/i1/p868_s1.
- Griessler:2014:COD**
- Claus Griessler and Martin Keller-Ressel. Convex order of discrete, continuous, and predictable quadratic variation and applications to options on variance. *SIAM Journal on Financial Mathematics*, 5(1):1–19, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.
- Glau:2020:LRT**

- 927, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Gramacy:2015:SDO**
- [GL15] Robert B. Gramacy and Michael Ludkovski. Sequential design for optimal stopping problems. *SIAM Journal on Financial Mathematics*, 6(1):748–775, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- Gapeev:2022:PAS**
- [GL22] Pavel V. Gapeev and Libo Li. Perpetual American standard and lookback options with event risk and asymmetric information. *SIAM Journal on Financial Mathematics*, 13(3):773–801, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1396848>.
- Gueant:2012:OPL**
- [GLFT12] Olivier Guéant, Charles-Albert Lehalle, and Joaquin Fernandez-Tapia. Optimal portfolio liquidation with limit orders. *SIAM Journal on Financial Mathematics*, 3(1):740–764, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.
- Guo:2022:JMC**
- [GLOW22] Ivan Guo, Grégoire Loeper, Jan Obłój, and Shiyi Wang. Joint modeling and calibration of SPX and VIX by optimal transport. *SIAM Journal on Financial Mathematics*, 13(1):1–31, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X.
- URL <https://pubs.siam.org/doi/10.1137/20M1375905>.
- Guan:2020:OIP**
- [GLZ20] Chonghu Guan, Xun Li, and Wenxin Zhou. An optimal investment problem with non-smooth and nonconcave utility over a finite time horizon. *SIAM Journal on Financial Mathematics*, 11(2):411–436, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- GarciadelMolino:2020:MKM**
- [GMBB20] Luis Carlos Garcia del Molino, Iacopo Mastromatteo, Michael Benzaquen, and Jean-Philippe Bouchaud. The multivariate Kyle model: More is different. *SIAM Journal on Financial Mathematics*, 11(2):327–357, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Guasoni:2019:TFB**
- [GNR19] Paolo Guasoni, Zsolt Nika, and Miklós Rásonyi. Trading fractional Brownian motion. *SIAM Journal on Financial Mathematics*, 10(3):769–789, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.
- Goodman:2011:ORT**
- [GO11a] Jonathan Goodman and Daniel N. Ostrov. An option to reduce transaction costs. *SIAM Journal on Financial Mathematics*, 2(1):512–537, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p512_s1.

- | | |
|--|---|
| <div style="border: 1px solid black; padding: 5px; text-align: center;">Grzelak:2011:HMS</div> <p>[GO11b] Lech A. Grzelak and Cornelis W. Oosterlee. On the Heston model with stochastic interest rates. <i>SIAM Journal on Financial Mathematics</i>, 2(1):255–286, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p255_s1.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Gobet:2015:AAB</div> <p>[GP15] Emmanuel Gobet and Stefano Pagliarani. Analytical approximations of BSDEs with nonsmooth driver. <i>SIAM Journal on Financial Mathematics</i>, 6(1):919–958, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Goldberg:2022:DB</div> <p>[GPS22] Lisa R. Goldberg, Alex Panagiotelou, and Alex Shkolnik. The dispersion bias. <i>SIAM Journal on Financial Mathematics</i>, 13(2):521–550, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL https://pubs.siam.org/doi/10.1137/21M144058X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Grbac:2015:ALM</div> <p>[GPSS15] Zorana Grbac, Antonis Papapantoleon, John Schoenmakers, and David Skovmand. Affine LIBOR models with multiple curves: Theory, examples and calibration. <i>SIAM Journal on Financial Mathematics</i>, 6(1):984–1025, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.</p> | <div style="border: 1px solid black; padding: 5px; text-align: center;">Garnier:2013:LDM</div> <p>[GPY13] Josselin Garnier, George Panagiotelou, and Tzu-Wei Yang. Large deviations for a mean field model of systemic risk. <i>SIAM Journal on Financial Mathematics</i>, 4(1):151–184, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Grigorova:2020:EON</div> <p>[GQS20] Miryana Grigorova, Marie-Claire Quenez, and Agnès Sulem. European options in a nonlinear incomplete market model with default. <i>SIAM Journal on Financial Mathematics</i>, 11(3):849–880, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Giles:2012:SFD</div> <p>[GR12] Michael B. Giles and Christoph Reisinger. Stochastic finite differences and multilevel Monte Carlo for a class of SPDEs in finance. <i>SIAM Journal on Financial Mathematics</i>, 3(1):572–592, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Gueant:2014:VEG</div> <p>[GR14] Olivier Guéant and Guillaume Royer. VWAP execution and guaranteed VWAP. <i>SIAM Journal on Financial Mathematics</i>, 5(1):445–471, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Glasserman:2012:QTA</div> <p>[GS12] Paul Glasserman and Sira Suchintabandit. Quadratic transform approximation for CDO</p> |
|--|---|

- pricing in multifactor models. *SIAM Journal on Financial Mathematics*, 3(1):137–162, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v3/i1/p137_s1.
- Garnier:2017:CBS**
- [GS17] Josselin Garnier and Knut Sølna. Correction to Black-Scholes formula due to fractional stochastic volatility. *SIAM Journal on Financial Mathematics*, 8(1):560–588, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- Garnier:2020:OHU**
- [GS20] Josselin Garnier and Knut Sølna. Optimal hedging under fast-varying stochastic volatility. *SIAM Journal on Financial Mathematics*, 11(1):274–325, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Gnoatto:2021:CCV**
- [GS21] Alessandro Gnoatto and Nicole Seiffert. Cross currency valuation and hedging in the multiple curve framework. *SIAM Journal on Financial Mathematics*, 12(3):967–1012, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Guasoni:2019:SCI**
- [GTW19] Paolo Guasoni, Antonella Tolomeo, and Gu Wang. Should commodity investors follow commodities' prices? *SIAM Journal on Financial Mathematics*, 10(2):466–490, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.
- Gulisashvili:2010:AFE**
- Archil Gulisashvili. Asymptotic formulas with error estimates for call pricing functions and the implied volatility at extreme strikes. *SIAM Journal on Financial Mathematics*, 1(1):609–641, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.
- Gulisashvili:2018:LDP**
- Archil Gulisashvili. Large deviation principle for Volterra type fractional stochastic volatility models. *SIAM Journal on Financial Mathematics*, 9(3):1102–1136, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- Guyon:2022:VFB**
- Julien Guyon. The VIX future in Bergomi models: Fast approximation formulas and joint calibration with S&P 500 skew. *SIAM Journal on Financial Mathematics*, 13(4):1418–1485, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1437408>.
- Gulisashvili:2015:AAS**
- Archil Gulisashvili and Josep Vives. Asymptotic analysis of stock price densities and implied volatilities in mixed stochastic models. *SIAM Journal on Financial Mathematics*, 6(1):158–188, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.

- | | |
|---|--|
| <div style="border: 1px solid black; padding: 5px; text-align: center;">Granelli:2016:MVR</div> <p>[GV16] Andrea Granelli and Almut E. D. Veraart. Modeling the variance risk premium of equity indices: The role of dependence and contagion. <i>SIAM Journal on Financial Mathematics</i>, 7(1):382–417, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Guo:2015:OEM</div> <p>[GZ15] Xin Guo and Mihail Zervos. Optimal execution with multiplicative price impact. <i>SIAM Journal on Financial Mathematics</i>, 6(1):281–306, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Hepperger:2010:OPH</div> <p>[Hep10] Peter Hepperger. Option pricing in Hilbert space-valued jump-diffusion models using partial integro-differential equations. <i>SIAM Journal on Financial Mathematics</i>, 1(1):454–489, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Hinz:2010:SCC</div> <p>[HF10] Juri Hinz and Max Fehr. Storage costs in commodity option pricing. <i>SIAM Journal on Financial Mathematics</i>, 1(1):729–751, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Hamel:2010:DSV</div> <p>[HH10] Andreas H. Hamel and Frank Heyde. Duality for set-valued measures of risk. <i>SIAM Journal on Financial Mathematics</i>, 1(1):66–95, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.</p> | <div style="border: 1px solid black; padding: 5px; text-align: center;">Horvath:2020:VOR</div> <p>[HJT20] Blanka Horvath, Antoine Jacquier, and Peter Tankov. Volatility options in rough volatility models. <i>SIAM Journal on Financial Mathematics</i>, 11(2):437–469, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Hambly:2017:SEE</div> <p>[HK17a] Ben Hambly and Nikolaos Kolliopoulos. Stochastic evolution equations for large portfolios of stochastic volatility models. <i>SIAM Journal on Financial Mathematics</i>, 8(1):962–1014, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X. See erratum [HK19].</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Horst:2017:WLL</div> <p>[HK17b] Ulrich Horst and Dörte Kreher. A weak law of large numbers for a limit order book model with fully state dependent order dynamics. <i>SIAM Journal on Financial Mathematics</i>, 8(1):314–343, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Hayashi:2018:WBM</div> <p>[HK18] Takaki Hayashi and Yuta Koike. Wavelet-based methods for high-frequency lead-lag analysis. <i>SIAM Journal on Financial Mathematics</i>, 9(4):1208–1248, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Hambly:2019:ESE</div> <p>[HK19] Ben Hambly and Nikolaos Kolliopoulos. Erratum: Stochastic Evolution Equations for Large</p> |
|---|--|

- Portfolios of Stochastic Volatility Models. *SIAM Journal on Financial Mathematics*, 10(3):857–876, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X. See [HK17a].
- Henderson:2020:ESO** [HN14]
- [HKMR20] Vicky Henderson, Kamil Kladívko, Michael Monoyios, and Christoph Reisinger. Executive stock option exercise with full and partial information on a drift change point. *SIAM Journal on Financial Mathematics*, 11(4):1007–1062, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- He:2017:RDU** [HO11]
- [HKZ17] Xue Dong He, Roy Kouwenberg, and Xun Yu Zhou. Rank-dependent utility and risk taking in complete markets. *SIAM Journal on Financial Mathematics*, 8(1):214–239, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- Henry-Labordere:2016:DAS**
- [HLLR16] Pierre Henry-Labordère, Christian Litterer, and Zhenjie Ren. A dual algorithm for stochastic control problems: Applications to uncertain volatility models and CVA. *SIAM Journal on Financial Mathematics*, 7(1):159–182, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- Herrmann:2020:IMH**
- [HMKSY20] Sebastian Herrmann, Johannes Muhle-Karbe, Dapeng Shang, and Chen Yang. Inventory management for high-frequency trading with imperfect competition. *SIAM Journal on Financial Mathematics*, 11(1):1–26, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Horst:2014:WCS**
- Ulrich Horst and Felix Naujokat. When to cross the spread? Trading in two-sided limit order books. *SIAM Journal on Financial Mathematics*, 5(1):278–315, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.
- Huang:2011:SAE**
- Xinzheng Huang and Cornelis W. Oosterlee. Saddlepoint approximations for expectations and an application to CDO pricing. *SIAM Journal on Financial Mathematics*, 2(1):692–714, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p692_s1.
- Howison:2012:AAA**
- Sam Howison. Asymptotic approximations for Asian, European, and American options with discrete averaging or discrete dividend/coupon payments. *SIAM Journal on Financial Mathematics*, 3(1):215–241, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.
- Huang:2017:EDM**
- Weibing Huang and Mathieu Rosenbaum. Ergodicity and diffusivity of Markovian order
- [How12]
- [HR17]

- book models: a general framework. *SIAM Journal on Financial Mathematics*, 8(1):874–900, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- Horvath:2018:DFF**
- [HR18] Blanka Horvath and Oleg Reichmann. Dirichlet forms and finite element methods for the SABR model. *SIAM Journal on Financial Mathematics*, 9(2):716–754, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- Howison:2013:ENP**
- [HRW13] S. D. Howison, C. Reisinger, and J. H. Witte. The effect of non-smooth payoffs on the penalty approximation of American options. *SIAM Journal on Financial Mathematics*, 4(1):539–574, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.
- Howison:2012:RNP**
- [HS12] Sam Howison and Daniel Schwarz. Risk-neutral pricing of financial instruments in emission markets: a structural approach. *SIAM Journal on Financial Mathematics*, 3(1):709–739, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.
- Ho:2015:WEN**
- [HSX15] Michael Ho, Zheng Sun, and Jack Xin. Weighted elastic net penalized mean-variance portfolio design and computation. *SIAM Journal on Financial Mathematics*, 6(1):1220–1244, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- [HSX23]
- Hu:2023:CMM**
- Ying Hu, Xiaomin Shi, and Zuo Quan Xu. Constrained monotone mean-variance problem with random coefficients. *SIAM Journal on Financial Mathematics*, 14(3):838–854, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/22M154418X>.
- Huang:2017:WCP**
- [HSZ17]
- Yao Tung Huang, Qingshuo Song, and Harry Zheng. Weak convergence of path-dependent SDEs in basket credit default swap pricing with contagion risk. *SIAM Journal on Financial Mathematics*, 8(1):1–27, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- Haugh:2014:DPE**
- [HW14]
- Martin Haugh and Chun Wang. Dynamic portfolio execution and information relaxations. *SIAM Journal on Financial Mathematics*, 5(1):316–359, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.
- Han:2021:TIR**
- [HW21]
- Bingyan Han and Hoi Ying Wong. Time-inconsistency with rough volatility. *SIAM Journal on Financial Mathematics*, 12(4):1553–1595, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.

- Hou:2016:RMM**
- [HX16] Danlin Hou and Zuo Quan Xu. A robust Markowitz mean-variance portfolio selection model with an intractable claim. *SIAM Journal on Financial Mathematics*, 7(1):124–151, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- Horst:2019:SLL**
- [HX19] Ulrich Horst and Wei Xu. A scaling limit for limit order books driven by Hawkes processes. *SIAM Journal on Financial Mathematics*, 10(2):350–393, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.
- Hurd:2010:FTM**
- [HZ10] T. R. Hurd and Zhuowei Zhou. A Fourier transform method for spread option pricing. *SIAM Journal on Financial Mathematics*, 1(1):142–157, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.
- Hobson:2016:OCS**
- [HZ16] David Hobson and Yeqi Zhu. Optimal consumption and sale strategies for a risk averse agent. *SIAM Journal on Financial Mathematics*, 7(1):674–719, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- Huang:2017:OIG**
- [HZK17] Yao Tung Huang, Pingping Zeng, and Yue Kuen Kwok. Optimal initiation of guaranteed lifelong withdrawal benefit with dynamic withdrawals. *SIAM Journal on Financial Mathematics*, 8(1):804–840, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- Imkeller:2014:TS**
- [IR14] Nora Imkeller and L. C. G. Rogers. Trading to stops. *SIAM Journal on Financial Mathematics*, 5(1):753–781, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.
- Ishii:2021:EUV**
- [IR21] Hitoshi Ishii and Alexandre Roch. Existence and uniqueness of viscosity solutions of an integro-differential equation arising in option pricing. *SIAM Journal on Financial Mathematics*, 12(2):604–640, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Jones:2016:OMP**
- [JC16] Chris Jones and Xinfu Chen. Optimal mortgage prepayment under the Cox–Ingersoll–Ross model. *SIAM Journal on Financial Mathematics*, 7(1):552–566, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- Jarrow:2011:HDA**
- [JKP11] Robert Jarrow, Younes Kchia, and Philip Protter. How to detect an asset bubble. *SIAM Journal on Financial Mathematics*, 2(1):839–865, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p839_s1.

- | | |
|---|--|
| <div style="border: 1px solid black; padding: 5px; text-align: center;">Jacquier:2018:IVS</div> <p>[JKR18] Antoine Jacquier and Martin Keller-Ressel. Implied volatility in strict local martingale models. <i>SIAM Journal on Financial Mathematics</i>, 9(1):171–189, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Jacquier:2013:SCL</div> <p>[JL13] Antoine Jacquier and Matthew Lorig. The smile of certain Lévy-type models. <i>SIAM Journal on Financial Mathematics</i>, 4(1):804–830, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Jarrow:2015:IEU</div> <p>[JL15] Robert A. Jarrow and Martin Larsson. Informational efficiency under short sale constraints. <i>SIAM Journal on Financial Mathematics</i>, 6(1):804–824, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Jacquier:2018:OLL</div> <p>[JL18] Antoine Jacquier and Hao Liu. Optimal liquidation in a level-I limit order book for large-tick Stocks. <i>SIAM Journal on Financial Mathematics</i>, 9(3):875–906, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Jarrow:2020:IET</div> <p>[JL20a] Robert Jarrow and Martin Larsen. Informational efficiency with trading constraints: a characterization. <i>SIAM Journal on Financial Mathematics</i>, 11(4):959–973, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.</p> | <div style="border: 1px solid black; padding: 5px; text-align: center;">Jeanblanc:2020:CCD</div> <p>[JL20b] Monique Jeanblanc and Libo Li. Characteristics and constructions of default times. <i>SIAM Journal on Financial Mathematics</i>, 11(3):720–749, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Janecek:2020:OIH</div> <p>[JLS20] Karel Janecek, Zheng Li, and Mihai Sirbu. Optimal investment with high-watermark fee in a multidimensional jump diffusion model. <i>SIAM Journal on Financial Mathematics</i>, 11(3):750–787, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Jaber:2021:MPS</div> <p>[JMP21] Eduardo Abi Jaber, Enzo Miller, and Huyén Pham. Markowitz portfolio selection for multivariate affine and quadratic Volterra models. <i>SIAM Journal on Financial Mathematics</i>, 12(1):369–409, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Jacquier:2023:DCD</div> <p>[JO23] Antoine Jacquier and Mugad Oumgari. Deep curve-dependent PDEs for affine rough volatility. <i>SIAM Journal on Financial Mathematics</i>, 14(2):353–382, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL https://pubs.siam.org/doi/10.1137/19M1267805.</p> |
|---|--|

- Jarrow:2015:LSH**
- [JP15] Robert Jarrow and Philip Protter. Liquidity suppliers and high frequency trading. *SIAM Journal on Financial Mathematics*, 6(1):189–200, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X. [JS11]
- Jaimungal:2022:RRA**
- [JPWT22] Sebastian Jaimungal, Silvana M. Pesenti, Ye Sheng Wang, and Hariom Tatsat. Robust risk-aware reinforcement learning. *SIAM Journal on Financial Mathematics*, 13(1):213–226, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M144640X>. [JS19]
- Jia:2019:DPO**
- [JPZ19] Longjie Jia, Martijn Pistorius, and Harry Zheng. Dynamic portfolio optimization with looping contagion risk. *SIAM Journal on Financial Mathematics*, 10(1):1–36, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X. [JS24]
- Jacquier:2013:SMH**
- [JR13] Antoine Jacquier and Patrick Roome. The small-maturity Heston forward smile. *SIAM Journal on Financial Mathematics*, 4(1):831–856, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X. [JSDN11]
- Jacquier:2015:AFI**
- [JR15] Antoine Jacquier and Patrick Roome. Asymptotics of forward implied volatility. *SIAM Journal on Financial Mathematics*, 6(1):307–351, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- Jaimungal:2011:LBC**
- Sebastian Jaimungal and Vladimir Surkov. Lévy-based cross-commodity models and derivative valuation. *SIAM Journal on Financial Mathematics*, 2(1):464–487, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p464_s1.
- Jacquier:2019:RHM**
- Antoine Jacquier and Fangwei Shi. The randomized Heston model. *SIAM Journal on Financial Mathematics*, 10(1):89–129, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.
- Jaimungal:2024:SCP**
- Sebastian Jaimungal and Xiaofei Shi. Short communication: The price of information. *SIAM Journal on Financial Mathematics*, 15(3):SC54–SC67, September 2024. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/24M1644791>.
- Johnson:2011:BBA**
- Paul V. Johnson, Nicholas J. Sharp, Peter W. Duck, and David P. Newton. A bridge between American and European options: The “American” delayed-exercise model.

- SIAM Journal on Financial Mathematics*, 2(1):965–988, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p965_s1.
- Jena:2011:AOM**
- [JT11a] Rudra P. Jena and Peter Tankov. Arbitrage opportunities in misspecified stochastic volatility models. *SIAM Journal on Financial Mathematics*, 2(1):317–341, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p317_s1.
- Jordan:2011:AAD**
- [JT11b] Richard Jordan and Charles Tier. Asymptotic approximations to deterministic and stochastic volatility models. *SIAM Journal on Financial Mathematics*, 2(1):935–964, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p935_s1.
- Jacquier:2020:ADO**
- [JT20] Antoine Jacquier and Lorenzo Torricelli. Anomalous diffusions in option prices: Connecting trade duration and the volatility term structure. *SIAM Journal on Financial Mathematics*, 11(4):1137–1167, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- [Käl20] Sigrid Källblad. Black’s inverse investment problem and forward criteria with consumption. *SIAM Journal on Financial Mathematics*, 11(2):494–525, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Kallblad:2020:BII**
- [Kar15] Constantinos Kardaras. Valuation and parities for exchange options. *SIAM Journal on Financial Mathematics*, 6(1):140–157, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- Kardaras:2015:VPE**
- [KHOL10] A. Kohatsu-Higa and S. Ortiz-Latorre. Weak Kyle-back equilibrium models for Max and Min.
- Jusselin:2021:OMM**
- Paul Jusselin. Optimal market making with persistent order flow. *SIAM Journal on Financial Mathematics*, 12(3):1150–1200, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Jourdain:2011:REB**
- B. Jourdain and M. H. Vellekoop. Regularity of the exercise boundary for American put options on assets with discrete dividends. *SIAM Journal on Financial Mathematics*, 2(1):538–561, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p538_s1.
- Kohatsu-Higa:2010:WKB**

- ArgMax. *SIAM Journal on Financial Mathematics*, 1(1):179–211, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.
- [Kirkby:2015:EOP]
- [Kir15] J. Lars Kirkby. Efficient option pricing by frame duality with the Fast Fourier Transform. *SIAM Journal on Financial Mathematics*, 6(1):713–747, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- [Kirkby:2016:ETM]
- [Kir16] J. Lars Kirkby. An efficient transform method for Asian option pricing. *SIAM Journal on Financial Mathematics*, 7(1):845–892, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- [Kalsi:2020:OER]
- [KLA20] Jasdeep Kalsi, Terry Lyons, and Imanol Perez Arribas. Optimal execution with rough path signatures. *SIAM Journal on Financial Mathematics*, 11(2):470–493, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- [Kreher:2023:JDA]
- [KM23] Dörte Kreher and Cassandra Milbradt. Jump diffusion approximation for the price dynamics of a fully state dependent limit order book model. *SIAM Journal on Financial Mathematics*, 14(1):1–51, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/20M1380922>.
- [KMT24]
- Kaakai:2024:ESS**
- Sarah Kaakaï, Anis Matoussi, and Achraf Tamtalini. Estimation of systemic shortfall risk measure using stochastic algorithms. *SIAM Journal on Financial Mathematics*, 15(3):700–733, September 2024. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/22M1539344>.
- [Kumar:2018:AAO]
- [KN18]
- Rohini Kumar and Hussein Nasralah. Asymptotic approximation of optimal portfolio for small time horizons. *SIAM Journal on Financial Mathematics*, 9(2):755–774, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- Kolkiewicz:2015:SDH**
- [Kol15]
- Adam W. Kolkiewicz. On suboptimality of delta hedging for Asian options. *SIAM Journal on Financial Mathematics*, 6(1):352–385, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- Kardaras:2010:MEM**
- [KP10a]
- Constantinos Kardaras and Eckhard Platen. Minimizing the expected market time to reach a certain wealth level. *SIAM Journal on Financial Mathematics*, 1(1):16–29, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.
- Kharroubi:2010:OPL**
- [KP10b]
- Idris Kharroubi and Huyêñ Pham. Optimal portfolio liq-

- uidation with execution cost and risk. *SIAM Journal on Financial Mathematics*, 1(1):897–931, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v1/i1/p897_s1.
- Kramkov:2016:SAE**
- [KP16] Dmitry Kramkov and Sergio Pulido. Stability and analytic expansions of local solutions of systems of quadratic BSDEs with applications to a price impact model. *SIAM Journal on Financial Mathematics*, 7(1):567–587, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- Kwak:2018:CPT**
- [KP18] Minsuk Kwak and Traian A. Pirvu. Cumulative prospect theory with generalized hyperbolic skewed t distribution. *SIAM Journal on Financial Mathematics*, 9(1):54–89, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- Kong:2022:RUP**
- [KQY22] Linghui Kong, Cong Qin, and Xingye Yue. Realization utility with path-dependent reference points. *SIAM Journal on Financial Mathematics*, 13(3):1063–1111, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1411457>.
- [KR24] Yerkin Kitapbayev and Scott Robertson. Mortgage contracts and underwater default. *SIAM Journal on Financial Mathematics*, 15(2):315–359, April 2024. CODEN SJFMBJ. ISSN 1945-497X.
- Kitapbayev:2024:MCU**
- [KS10] Volker Krätschmer and John Schoenmakers. Representations for optimal stopping under dynamic monetary utility functionals. *SIAM Journal on Financial Mathematics*, 1(1):811–832, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.
- Kratschmer:2010:ROS**
- [KV19] Michael Kusnetsov and Luitgard Anna Maria Veraart. Interbank clearing in financial networks with multiple maturities. *SIAM Journal on Financial Mathematics*, 10(1):37–67, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.
- Kusnetsov:2019:ICF**
- [KYKLR20] Xi Kleisinger-Yu, Vlatka Komaric, Martin Larsson, and Markus Regez. A multifactor polynomial framework for long-term electricity forwards with delivery period. *SIAM Journal on Financial Mathematics*, 11(3):928–957, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Kleisinger-Yu:2020:MPF**
- [LDDD21] Djaffar Lessy, Nahla Dhib, Francine Diener, and Marc Di-
- Lessy:2021:MML**

- ener. May microcredit lead to inclusion? *SIAM Journal on Financial Mathematics*, 12(3):898–911, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- [Lelong:2018:DPA]
- [Lel18] Jérôme Lelong. Dual pricing of American options by Wiener chaos expansion. *SIAM Journal on Financial Mathematics*, 9(2):493–519, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- [Lepinette:2016:RNA]
- [Lep16] Emmanuel Lepinette. Robust no arbitrage of the second kind with a continuum of assets and proportional transaction costs. *SIAM Journal on Financial Mathematics*, 7(1):104–123, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- [Levendorskii:2011:CPS]
- [Lev11] Sergei Levendorskii. Convergence of price and sensitivities in Carr’s randomization approximation globally and near barrier. *SIAM Journal on Financial Mathematics*, 2(1):79–111, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p79_s1.
- [Levendorskii:2018:PAA]
- [Leung:2011:OTP]
- [Lev18] Sergei Levendorskii. Pricing arithmetic Asian options under Lévy models by backward induction in the dual space. *SIAM Journal on Financial Mathematics*, 9(1):1–27, ???? 2018.
- [Li:2022:HON]
- [Li22] Yunzhang Li. A high-order numerical method for BSPDEs with applications to mathematical finance. *SIAM Journal on Financial Mathematics*, 13(1):147–178, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/20M1383252>.
- [Liu:2015:PAV]
- [Liu15] Hsuan-Ku Liu. Properties of American volatility options in the mean-reverting 3/2 volatility model. *SIAM Journal on Financial Mathematics*, 6(1):53–65, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- [LL11] Tim Leung and Mike Ludkovski. Optimal timing to purchase options. *SIAM Journal on Financial Mathematics*, 2(1):768–793, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p768_s1.
- [Liang:2010:OCR]
- [Jin Liang, Bei Hu, and Lishang Jiang. Optimal convergence rate of the binomial tree scheme for American options with jump diffusion and their free boundaries. *SIAM Journal on Financial Mathematics*, 1(1):30–65, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.

- Lorig:2016:VSD**
- [LLCMA16] Matthew Lorig, Oriol Lozano-Carbassé, and Rafael Mendoza-Arriaga. Variance swaps on defaultable assets and market implied time-changes. *SIAM Journal on Financial Mathematics*, 7(1):273–307, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- Li:2021:GTA**
- [LLL21] Juan Li, Wenqiang Li, and Gechun Liang. A game theoretical approach to homothetic robust forward investment performance processes in stochastic factor models. *SIAM Journal on Financial Mathematics*, 12(3):867–897, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Landriault:2018:ESM**
- [LLLY18] David Landriault, Bin Li, Danning Li, and Virginia R. Young. Equilibrium strategies for the mean-variance investment problem over a random horizon. *SIAM Journal on Financial Mathematics*, 9(3):1046–1073, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- Lillo:2023:ABL**
- [LLM⁺23] Fabrizio Lillo, Giulia Livieri, Stefano Marmi, Anton Solomko, and Sandro Vaienti. Analysis of bank leverage via dynamical systems and deep neural networks. *SIAM Journal on Financial Mathematics*, 14(2):598–643, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X.
- LLP11]**
- LLP23]**
- LLS14]**
- LLX19]**
- Laruelle:2011:OSO**
- Sophie Laruelle, Charles-Albert Lehalle, and Gilles Pagès. Optimal split of orders across liquidity pools: a stochastic algorithm approach. *SIAM Journal on Financial Mathematics*, 2(1):1042–1076, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p1042_s1.
- Landriault:2023:OSE**
- David Landriault, Bin Li, and José M. Pedraza. Optimal stopping for exponential Lévy models with weighted discounting. *SIAM Journal on Financial Mathematics*, 14(3):777–811, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/22M1513538>.
- Li:2014:DBS**
- Xiao Li, Michael D. Lipkin, and Richard B. Sowers. Dynamics of bankrupt Stocks. *SIAM Journal on Financial Mathematics*, 5(1):232–257, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.
- Li:2019:ESA**
- Bin Li, Peng Luo, and Dewen Xiong. Equilibrium strategies for alpha-maxmin expected utility maximization. *SIAM Journal on Financial Mathematics*, 10(2):394–429, ???? 2019. CO-

- DEN SJFMBJ. ISSN 1945-497X.
- Liu:2013:PSS**
- [LMK13] Ren Liu and Johannes Muhle-Karbe. Portfolio selection with small transaction costs and binding portfolio constraints. *SIAM Journal on Financial Mathematics*, 4(1):203–227, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.
- Liebrich:2022:MUR**
- [LMS22] Felix-Benedikt Liebrich, Marco Maggis, and Gregor Svindland. Model uncertainty: a reverse approach. *SIAM Journal on Financial Mathematics*, 13(3):1230–1269, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1425463>.
- Liebrich:2022:SVR**
- [LN22] Felix-Benedikt Liebrich and Max Nendel. Separability versus robustness of Orlicz spaces: Financial and economic perspectives. *SIAM Journal on Financial Mathematics*, 13(4):1344–1378, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1418794>.
- Londono:2020:DEH**
- [Lon20] Jaime A. Londoño. Duesenberry equilibrium and heterogeneous agents. *SIAM Journal on Financial Mathematics*, 11(3):659–689, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- [LPY21]
- Lototsky:2021:KCS**
- Sergey Lototsky and Austin Pollok. Kelly criterion: From a simple random walk to Lévy processes. *SIAM Journal on Financial Mathematics*, 12(1):342–368, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Lopez:2021:EPJ**
- Dante Mata López, José Luis Pérez, and Kazutoshi Yamazaki. Effects of positive jumps of assets on endogenous bankruptcy and optimal capital structure: Continuous- and periodic-observation models. *SIAM Journal on Financial Mathematics*, 12(3):1112–1149, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Laachir:2016:BCM**
- Ismail Laachir and Francesco Russo. BSDEs, Càdlàg martingale problems, and orthogonalization under basis risk. *SIAM Journal on Financial Mathematics*, 7(1):308–356, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- Lorig:2016:POU**
- Matthew Lorig and Ronnie Sircar. Portfolio optimization under local-stochastic volatility: Coefficient Taylor series approximations and implied Sharpe ratio. *SIAM Journal on Financial Mathematics*, 7(1):418–447, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.

- Lin:2021:AOP**
- [LS21] Minglian Lin and Indranil Sen-Gupta. Analysis of optimal portfolio on finite and small-time horizons for a stochastic volatility market model. *SIAM Journal on Financial Mathematics*, 12(4):1596–1624, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Li:2018:WCR**
- [LSWY18] Lujun Li, Hui Shao, Ruodu Wang, and Jingping Yang. Worst-case range value-at-risk with partial information. *SIAM Journal on Financial Mathematics*, 9(1):190–218, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- Lee:2020:RSF**
- [LSZ20] Junbeom Lee, Stephan Sturm, and Chao Zhou. A risk-sharing framework of bilateral contracts. *SIAM Journal on Financial Mathematics*, 11(2):385–410, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Lamberton:2019:VFA**
- [LT19] Damien Lamberton and Giulia Terenzi. Variational formulation of American option prices in the Heston model. *SIAM Journal on Financial Mathematics*, 10(1):261–308, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.
- Ludkovski:2011:SSG**
- [Lud11] Michael Ludkovski. Stochastic switching games and duopolistic competition in emissions markets. *SIAM Journal on Financial Mathematics*, 2(1):488–511, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p488_s1.
- Leung:2015:EVJ**
- [LW15] Tim Leung and Haohua Wan. ESO valuation with job termination risk and jumps in stock price. *SIAM Journal on Financial Mathematics*, 6(1):487–516, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- Li:2015:AGM**
- [LX15] Cheng Li and Hao Xing. Asymptotic Glosten–Milgrom equilibrium. *SIAM Journal on Financial Mathematics*, 6(1):242–280, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- Li:2024:OCL**
- [LYZ24] Xun Li, Xiang Yu, and Qinyi Zhang. Optimal consumption with loss aversion and reference to past spending maximum. *SIAM Journal on Financial Mathematics*, 15(1):121–160, March 2024. CODEN SJFMBJ. ISSN 1945-497X.
- Liang:2017:RHF**
- [LZ17] Gechun Liang and Thaleia Zariphopoulou. Representation of homothetic forward performance processes in stochastic factor models via ergodic and infinite horizon BSDE. *SIAM Journal on Financial Mathematics*, 8(1):344–372, ???? 2017.

2017. CODEN SJFMBJ. ISSN 1945-497X.
- Maggis:2023:SCB**
- [Mag23] Marco Maggis. Short communication: The birth of (a robust) arbitrage theory in de Finetti's early contributions. *SIAM Journal on Financial Mathematics*, 14(4):SC49–SC59, November 2023. CODEN SJFMBJ. ISSN 1945-497X.
- Marchenko:2018:TCT**
- [MGH18] Ganna Marchenko, Patrick Gagliardini, and Illia Horenko. Towards a computationally tractable maximum entropy principle for nonstationary financial time series. *SIAM Journal on Financial Mathematics*, 9(4):1249–1285, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- Motte:2024:PHR**
- [MH24] Edouard Motte and Donatién Hainaut. Partial hedging in rough volatility models. *SIAM Journal on Financial Mathematics*, 15(3):601–652, September 2024. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/23M1583090>.
- Muhle-Karbe:2012:OPM**
- [MKPS12] Johannes Muhle-Karbe, Oliver Pfaffel, and Robert Stelzer. Option pricing in multivariate stochastic volatility models of OU type. *SIAM Journal on Financial Mathematics*, 3(1):66–94, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v3/i1/p66_s1.
- Martini:2022:NAS**
- Claude Martini and Arianna Mingone. No arbitrage SVI. *SIAM Journal on Financial Mathematics*, 13(1):227–261, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/20M1351060>.
- Monnier:2013:RND**
- Jean-Baptiste Monnier. Risk-neutral density recovery via spectral analysis. *SIAM Journal on Financial Mathematics*, 4(1):650–667, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.
- Monoyios:2013:MCM**
- Michael Monoyios. Malliavin calculus method for asymptotic expansion of dual control problems. *SIAM Journal on Financial Mathematics*, 4(1):884–915, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.
- Mostovyi:2021:SIU**
- Oleksii Mostovyi. Stability of the indirect utility process. *SIAM Journal on Financial Mathematics*, 12(2):641–671, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Marisu:2023:BEO**
- Godeliva Petrina Marisu and Chi Seng Pun. Bayesian es-
- [MM22]
- [Mon13a]
- [Mon13b]
- [Mos21]
- [MP23]

- timation and optimization for learning sequential regularized portfolios. *SIAM Journal on Financial Mathematics*, 14(1):127–157, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1427176>. [MS10]
- Montes:2014:MCV**
- [MPR14] Juan Miguel Montes, Valentina Prezioso, and Wolfgang J. Runggaldier. Monte Carlo variance reduction by conditioning for pricing with underlying a continuous-time finite state Markov process. *SIAM Journal on Financial Mathematics*, 5(1):557–580, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X. [MS14]
- Mercuri:2021:FMA**
- [MPR21] Lorenzo Mercuri, Andrea Perchiazzo, and Edit Rroji. Finite mixture approximation of CARMA(p, q) models. *SIAM Journal on Financial Mathematics*, 12(4):1416–1458, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X. [MSW21]
- Munari:2024:RPS**
- [MPW24] Cosimo Munari, Justin Plückebaum, and Stefan Weber. Robust portfolio selection under recovery average value at risk. *SIAM Journal on Financial Mathematics*, 15(1):295–314, March 2024. CODEN SJFMBJ. ISSN 1945-497X. [MT17]
- Mastrolia:2018:PAP**
- [MR18] Thibaut Mastrolia and Zhenjie Ren. Principal-agent problem with common agency without communication. *SIAM Journal on Financial Mathematics*, 9(2):775–799, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- Molchanov:2010:MEP**
- Ilya Molchanov and Michael Schmutz. Multivariate extension of put-call symmetry. *SIAM Journal on Financial Mathematics*, 1(1):396–426, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X. [Milstein:2014:CMS]
- G. N. Milstein and V. Spokoiny. Construction of mean-self-financing strategies for European options under regime-switching. *SIAM Journal on Financial Mathematics*, 5(1):532–556, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X. [Malham:2021:SED]
- Simon J. A. Malham, Jiaqi Shen, and Anke Wiese. Series expansions and direct inversion for the Heston model. *SIAM Journal on Financial Mathematics*, 12(1):487–549, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X. [Mania:2017:RPD]
- Michael Mania and Revaz Tevzadze. On regularity of primal and dual dynamic value functions related to investment problems and their representations as backward stochastic PDE solutions. *SIAM Journal on Financial Mathematics*, 8(1):

- 483–503, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- Mocha:2013:SCU**
- [MW13] Markus Mocha and Nicholas Westray. The stability of the constrained utility maximization problem: a BSDE approach. *SIAM Journal on Financial Mathematics*, 4(1):117–150, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.
- Mao:2020:RAR**
- [MW20] Tiantian Mao and Ruodu Wang. Risk aversion in regulatory capital principles. *SIAM Journal on Financial Mathematics*, 11(1):169–200, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Meng:2022:ODR**
- [MWZZ22] Hui Meng, Pengyu Wei, Wanlu Zhang, and Sheng Chao Zhuang. Optimal dynamic reinsurance under heterogeneous beliefs and CARA utility. *SIAM Journal on Financial Mathematics*, 13(3):903–943, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1411093>.
- Musiela:2010:PCU**
- [MZ10] M. Musiela and T. Zariphopoulou. Portfolio choice under space-time monotone performance criteria. *SIAM Journal on Financial Mathematics*, 1(1):326–365, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.
- Ning:2023:AFI**
- [NJZB23] Brian (Xin) Ning, Sebastian Jaimungal, Xiaorong Zhang, and Maxime Bergeron. Arbitrage-free implied volatility surface generation with variational autoencoders. *SIAM Journal on Financial Mathematics*, 14(4):1004–1027, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1443546>.
- Nicole:2013:ECB**
- [NM13] El Karoui Nicole and Mrad Mohamed. An exact connection between two solvable SDEs and a nonlinear utility stochastic PDE. *SIAM Journal on Financial Mathematics*, 4(1):697–736, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.
- Nicolato:2017:IJD**
- [NPS17] E. Nicolato, C. Pisani, and D. Sloth. The impact of jump distributions on the implied volatility of variance. *SIAM Journal on Financial Mathematics*, 8(1):28–53, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- Neufeld:2021:MFP**
- [NS21] Ariel Neufeld and Julian Sester. Model-free price bounds under dynamic option trading. *SIAM Journal on Financial Mathematics*, 12(4):1307–1339, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.

- | | |
|---|---|
| <div style="border: 1px solid black; padding: 5px; text-align: center;">Neufeld:2024:DDD</div> <p>[NSY24] Ariel Neufeld, Julian Sester, and Daiying Yin. Detecting data-driven robust statistical arbitrage strategies with deep neural networks. <i>SIAM Journal on Financial Mathematics</i>, 15(2):436–472, May 2024. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Neuman:2022:OSA</div> <p>[NV22] Eyal Neuman and Moritz Voß. Optimal signal-adaptive trading with temporary and transient price impact. <i>SIAM Journal on Financial Mathematics</i>, 13(2):551–575, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL https://pubs.siam.org/doi/10.1137/20M1375486.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Ning:2021:WPS</div> <p>[NW21] Ning Ning and Jing Wu. Well-posedness and stability analysis of two classes of generalized stochastic volatility models. <i>SIAM Journal on Financial Mathematics</i>, 12(1):79–109, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Nadtochiy:2013:ASS</div> <p>[NZ13] Sergey Nadtochiy and Thaleia Zariphopoulou. An approximation Scheme for solution to the optimal investment problem in incomplete markets. <i>SIAM Journal on Financial Mathematics</i>, 4(1):494–538, ??? 2013. CODEN SJFMBJ. ISSN 1945-497X.</p> | <div style="border: 1px solid black; padding: 5px; text-align: center;">Nadtochiy:2019:OCF</div> <p>[NZ19] Sergey Nadtochiy and Thaleia Zariphopoulou. Optimal contract for a fund manager with capital injections and endogenous trading constraints. <i>SIAM Journal on Financial Mathematics</i>, 10(3):698–722, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Nutz:2022:RDR</div> <p>[NZ22] Marcel Nutz and Yuchong Zhang. Reward design in risk-taking contests. <i>SIAM Journal on Financial Mathematics</i>, 13(1):129–146, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL https://pubs.siam.org/doi/10.1137/21M1397386.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Ogetbil:2023:EDF</div> <p>[ÖH23] Orcan Ögetbil and Bernhard Hientzsch. Extensions of dupire formula: Stochastic interest rates and stochastic local volatility. <i>SIAM Journal on Financial Mathematics</i>, 14(2):452–474, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL https://pubs.siam.org/doi/10.1137/21M1390906.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Papanicolaou:2013:DRD</div> <p>[Pap13] Andrew Papanicolaou. Dimension reduction in discrete time portfolio optimization with partial information. <i>SIAM Journal on Financial Mathematics</i>, 4(1):916–960, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.</p> |
|---|---|

- | | |
|---|---|
| <div style="border: 1px solid black; padding: 5px; text-align: center;">Papanicolaou:2018:ESC</div> <p>[Pap18] A. Papanicolaou. Extreme-strike comparisons and structural bounds for SPX and VIX options. <i>SIAM Journal on Financial Mathematics</i>, 9(2):401–434, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Putzig:2010:OAF</div> <p>[PBH10] L. Putzig, D. Becherer, and I. Horenko. Optimal allocation of a futures portfolio utilizing numerical market phase detection. <i>SIAM Journal on Financial Mathematics</i>, 1(1):752–779, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Pesenti:2023:POW</div> <p>[PJ23] Silvana M. Pesenti and Sebastian Jaimungal. Portfolio optimization within a Wasserstein ball. <i>SIAM Journal on Financial Mathematics</i>, 14(4):1175–1214, November 2023. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Park:2010:PSU</div> <p>[PO10] Sungwoo Park and Dianne P. O’Leary. Portfolio selection using Tikhonov filtering to estimate the covariance matrix. <i>SIAM Journal on Financial Mathematics</i>, 1(1):932–961, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v1/i1/p932_s1.</p> | <div style="border: 1px solid black; padding: 5px; text-align: center;">PP10</div> <p>[PPR13] [PR24]</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Pennanen:2010:HCP</div> <p>Teemu Pennanen and Irina Penner. Hedging of claims with physical delivery under convex transaction costs. <i>SIAM Journal on Financial Mathematics</i>, 1(1):158–178, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Pagliarani:2013:AEL</div> <p>Stefano Pagliarani, Andrea Pasucci, and Candia Riga. Adjoint expansions in local Lévy models. <i>SIAM Journal on Financial Mathematics</i>, 4(1):265–296, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Pages:2018:PAA</div> <p>Gilles Pagès, Olivier Pironneau, and Guillaume Sall. The parareal algorithm for American options. <i>SIAM Journal on Financial Mathematics</i>, 9(3):966–993, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Pitera:2024:SCU</div> <p>Marcin Pitera and Miklós Rásonyi. Short communication: Utility-based acceptability indices. <i>SIAM Journal on Financial Mathematics</i>, 15(2):SC28–SC40, May 2024. CODEN SJFMBJ. ISSN 1945-497X.</p> <div style="border: 1px solid black; padding: 5px; text-align: center;">Predoiu:2011:OEG</div> <p>Silviu Predoiu, Gennady Shaikhet, and Steven Shreve. Optimal execution in a general one-sided limit-order book. <i>SIAM Journal on Financial Mathematics</i>,</p> |
|---|---|

- 2(1):183–212, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p183_s1. Pun:2021:SLA
- [Pun21] Chi Seng Pun. A sparse learning approach to relative-volatility-managed portfolio selection. *SIAM Journal on Financial Mathematics*, 12(1):410–445, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X. Pierre:2017:NAC
- [PVW17] Erwan Pierre, Stéphane Villeneuve, and Xavier Warin. Numerical approximation of a cash-constrained firm value with investment opportunities. *SIAM Journal on Financial Mathematics*, 8(1):54–81, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X. Pun:2016:RDM
- [PW16] Chi Seng Pun and Hoi Ying Wong. Resolution of degeneracy in Merton’s portfolio problem. *SIAM Journal on Financial Mathematics*, 7(1):786–811, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X. Park:2022:RCI
- [PW22] Kyunghyun Park and Hoi Ying Wong. Robust consumption-investment with return ambiguity: a dual approach with volatility ambiguity. *SIAM Journal on Financial Mathematics*, 13(3):802–843, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. Qi:2023:GCM
- [QWY23] Jing Peng, Pengyu Wei, and Zuo Quan Xu. Relative growth rate optimization under behavioral criterion. *SIAM Journal on Financial Mathematics*, 14(4):1140–1174, October 2023. CODEN SJFMBJ. ISSN 1945-497X. Peng:2023:RGR
- [PWY24] Philip E. Protter, Qianfan Wu, and Shihao Yang. Order book queue Hawkes Markovian modeling. *SIAM Journal on Financial Mathematics*, 15(1):1–25, January 2024. CODEN SJFMBJ. ISSN 1945-497X. Protter:2024:OBQ
- [PZ16] Dan Pirjol and Lingjiong Zhu. Short maturity Asian options in local volatility models. *SIAM Journal on Financial Mathematics*, 7(1):947–992, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X. Qin:2019:BGP
- [QC19] Cong Qin and Xinfu Chen. On balanced growth path solutions of a knowledge diffusion and growth model. *SIAM Journal on Financial Mathematics*, 10(1):130–155, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.
- Hou-Duo Qi. Geometric characterization of maximum

- diversification return portfolio via Rao's quadratic entropy. *SIAM Journal on Financial Mathematics*, 14(2):525–556, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/22M1492313>.
- Rasonyi:2015:OIN**
- [Rás15]
- Miklós Rásonyi. Optimal investment with nonconcave utilities in discrete-time markets. *SIAM Journal on Financial Mathematics*, 6(1):517–529, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- Redmann:2021:LDA**
- [RBG21]
- Martin Redmann, Christian Bayer, and Pawan Goyal. Low-dimensional approximations of high-dimensional asset price models. *SIAM Journal on Financial Mathematics*, 12(1):1–28, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Risk:2018:SDS**
- [RL18]
- Jimmy Risk and Michael Ludkovski. Sequential design and spatial modeling for portfolio tail risk measurement. *SIAM Journal on Financial Mathematics*, 9(4):1137–1174, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- Rogers:2010:DVH**
- [Rog10]
- L. C. G. Rogers. Dual valuation and hedging of Bermudan options. *SIAM Journal on Financial Mathematics*, 1(1):604–608, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.
- Robert:2010:MHE**
- [RR10]
- Christian Y. Robert and Mathieu Rosenbaum. On the microstructural hedging error. *SIAM Journal on Financial Mathematics*, 1(1):427–453, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.
- Rodriguez:2012:EAD**
- [RS12]
- J. Orozco Rodriguez and F. Santosa. Estimation of asset distributions from option prices: Analysis and regularization. *SIAM Journal on Financial Mathematics*, 3(1):374–401, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.
- Rheinlander:2014:QSD**
- [RS14]
- Thorsten Rheinländer and Michael Schmutz. Quasi-self-dual exponential Lévy processes. *SIAM Journal on Financial Mathematics*, 5(1):656–684, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.
- Richter:2017:DTT**
- [RT17]
- Anja Richter and Josef Teichmann. Discrete time term structure theory and consistent recalibration models. *SIAM Journal on Financial Mathematics*, 8(1):504–531, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- Richard:2023:DTS**
- [RTY23]
- Alexandre Richard, Xiaolu Tan, and Fan Yang. On the discrete-time simulation of the rough Heston model. *SIAM Journal on*

- Financial Mathematics*, 14(1):223–249, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1443807>.
- Reisinger:2012:UPI**
- [RW12] C. Reisinger and J. H. Witte. On the use of policy iteration as an easy way of pricing American options. *SIAM Journal on Financial Mathematics*, 3(1):459–478, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.
- Robertson:2017:LTO**
- [RX17] Scott Robertson and Hao Xing. Long-term optimal investment in matrix valued factor models. *SIAM Journal on Financial Mathematics*, 8(1):400–434, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- Ruf:2020:IPT**
- [RX20] Johannes Ruf and Kangjianan Xie. The impact of proportional transaction costs on systematically generated portfolios. *SIAM Journal on Financial Mathematics*, 11(3):881–896, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Sabino:2023:NTS**
- [Sab23] Piergiacomo Sabino. Normal tempered stable processes and the pricing of energy derivatives. *SIAM Journal on Financial Mathematics*, 14(1):99–126, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1425207>.
- [SS15]
- Saporito:2020:SCP**
- Yuri F. Saporito. Short communication: Pricing path-dependent derivatives under multiscale stochastic volatility models: a Malliavin representation. *SIAM Journal on Financial Mathematics*, 11(3):SC-14–SC-25, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Schoneborn:2015:OTE**
- Torsten Schöneborn. Optimal trade execution for time-inconsistent mean-variance criteria and risk functions. *SIAM Journal on Financial Mathematics*, 6(1):1044–1067, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- Sekine:2013:LTO**
- Jun Sekine. Long-term optimal investment with a generalized drawdown constraint. *SIAM Journal on Financial Mathematics*, 4(1):452–473, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.
- Shinozaki:2017:CTO**
- Yuji Shinozaki. Construction of a third-order K -scheme and its application to financial models. *SIAM Journal on Financial Mathematics*, 8(1):901–932, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- Spiliopoulos:2015:DCL**
- Konstantinos Spiliopoulos and Richard B. Sowers. Default clustering in large pools: Large de-

- viations. *SIAM Journal on Financial Mathematics*, 6(1):86–116, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- Sirignano:2017:SGD**
- [SS17] Justin Sirignano and Konstantinos Spiliopoulos. Stochastic gradient descent in continuous time. *SIAM Journal on Financial Mathematics*, 8(1):933–961, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- Schatz:2019:NIM**
- [SS19] Michael Schatz and Didier Sornette. A nonuniformly integrable martingale bubble with a crash. *SIAM Journal on Financial Mathematics*, 10(2):615–631, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.
- Schied:2018:MFP**
- [SSV18] Alexander Schied, Leo Speiser, and Iryna Voloshchenko. Model-free portfolio theory and its functional master formula. *SIAM Journal on Financial Mathematics*, 9(3):1074–1101, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- Shkolnikov:2016:AAF**
- [SSZ16] Mykhaylo Shkolnikov, Ronnie Sircar, and Thaleia Zariphopoulou. Asymptotic analysis of forward performance processes in incomplete markets and their ill-posed HJB equations. *SIAM Journal on Financial Mathematics*, 7(1):588–618, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- [SZ21]
- Schied:2017:HFL**
- Alexander Schied, Elias Strehle, and Tao Zhang. High-frequency limit of Nash equilibria in a market impact game with transient price impact. *SIAM Journal on Financial Mathematics*, 8(1):589–634, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- Strong:2014:GFG**
- Winslow Strong. Generalizations of functionally generated portfolios with applications to statistical arbitrage. *SIAM Journal on Financial Mathematics*, 5(1):472–492, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.
- Swishchuk:2017:SMM**
- Anatoliy Swishchuk and Nelson Vadori. A semi-Markovian modeling of limit order markets. *SIAM Journal on Financial Mathematics*, 8(1):240–273, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.
- Shreve:2022:EC**
- Steven Shreve and Jing Wang. Escrow and clawback. *SIAM Journal on Financial Mathematics*, 13(3):1191–1229, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1455619>.
- Saporito:2021:PDD**
- Yuri F. Saporito and Zhaoyu Zhang. Path-dependent deep

- [SZH13] Yang Shen and Bin Zou. Galerkin method: a neural network approach to solve path-dependent partial differential equations. *SIAM Journal on Financial Mathematics*, 12(3):912–940, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Shen:2022:MVP**
- [SZ22a] Yang Shen and Bin Zou. Mean-variance portfolio selection in contagious markets. *SIAM Journal on Financial Mathematics*, 13(2):391–425, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/20M1320560>.
- Shen:2022:SCC**
- [SZ22b] Yang Shen and Bin Zou. Short communication: Cone-constrained monotone mean-variance portfolio selection under diffusion models. *SIAM Journal on Financial Mathematics*, 13(4):SC99–SC112, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/22M1487527>.
- Schoenmakers:2013:ODM**
- [Teh16] Michael R. Tehranchi. Uniform bounds for Black–Scholes implied volatility. *SIAM Journal on Financial Mathematics*, 7(1):893–916, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- [TA15] Erick Trevinño-Aguilar. Duality in a problem of static partial hedging under convex constraints. *SIAM Journal on Financial Mathematics*, 6(1):1152–1170, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- Trevinño-Aguilar:2015:DPS**
- [TT18] Zongjun Tan and Peter Tankov. Optimal trading policies for wind energy producer. *SIAM Journal on Financial Mathematics*, 14(1):250–278, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/22M1471614>.
- Tan:2018:OTP**
- [TD22] Valentin Tissot-Daguette. Short communication: Projection of functionals and fast pricing of exotic options. *SIAM Journal on Financial Mathematics*, 13(2):SC74–SC86, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1451439>.
- Tissot-Daguette:2022:SCP**
- [Tian:2023:PPT] Dejian Tian. Pricing principle via Tsallis relative entropy in incomplete markets. *SIAM Journal on Financial Mathematics*, 14(1):250–278, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/22M1471614>.
- Tian:2023:PPT**
- [Tehranchi:2016:UBB] Michael R. Tehranchi. Uniform bounds for Black–Scholes implied volatility. *SIAM Journal on Financial Mathematics*, 7(1):893–916, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- Tehranchi:2016:UBB**

- Journal on Financial Mathematics*, 9(1):315–346, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.
- Tsang:2020:DLS**
- [TW20] Ka Ho Tsang and Hoi Ying Wong. Deep-learning solution to portfolio selection with serially dependent returns. *SIAM Journal on Financial Mathematics*, 11(2):593–619, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.
- Takahashi:2012:AEP**
- [TY12] Akihiko Takahashi and Toshihiro Yamada. An asymptotic expansion with push-down of Malliavin weights. *SIAM Journal on Financial Mathematics*, 3(1):95–136, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v3/i1/p95_s1.
- Veraguas:2016:RUM**
- [VF16] Julio D. Backhoff Veraguas and Joaquín Fontbona. Robust utility maximization without model compactness. *SIAM Journal on Financial Mathematics*, 7(1):70–103, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
- Staden:2023:BBD**
- [VFL23] Pieter M. Van Staden, Peter A. Forsyth, and Yuying Li. Beating a benchmark: Dynamic programming may not be the right numerical approach. *SIAM Journal on Financial Mathematics*, 14(2):407–451, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/22M1530070>.
- Vellekoop:2022:ESA**
- [VG22] Michel Vellekoop and Marcelino Gaudenzi. Exact solutions and approximations for optimal investment strategies and indifference prices. *SIAM Journal on Financial Mathematics*, 13(2):491–520, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1393303>.
- Vigna:2022:TOP**
- [Vig22] Elena Vigna. Tail optimality and preferences consistency for intertemporal optimization problems. *SIAM Journal on Financial Mathematics*, 13(1):295–320, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1435422>.
- Veraguas:2022:SCO**
- [VRT22] Julio Backhoff Veraguas, A. Max Reppen, and Ludovic Tangpi. Stochastic control of optimized certainty equivalents. *SIAM Journal on Financial Mathematics*, 13(3):745–772, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1407732>.

- vanStaden:2019:MQV**
- [vSDF19] Pieter M. van Staden, Duy-Minh Dang, and Peter A. Forsyth. Mean-quadratic variation portfolio optimization: a desirable alternative to time-consistent mean-variance optimization? *SIAM Journal on Financial Mathematics*, 10(3):815–856, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.
- vanStaden:2021:DTW**
- [vSDF21] Pieter M. van Staden, Duy-Minh Dang, and Peter A. Forsyth. On the distribution of terminal wealth under dynamic mean-variance optimal investment strategies. *SIAM Journal on Financial Mathematics*, 12(2):566–603, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Wang:2022:PFS**
- [Wan22] Gu Wang. Performance fees with stochastic benchmark. *SIAM Journal on Financial Mathematics*, 13(2):619–652, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1401826>.
- Ware:2013:ASL**
- [War13] Antony Ware. Accurate semi-Lagrangian time stepping for stochastic optimal control problems with application to the valuation of natural gas storage. *SIAM Journal on Financial Mathematics*, 4(1):427–451,
- WBT15**
- [WMH24]
- Wang:2015:HSC**
- ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.
- Ruodu Wang, Valeria Bignozzi, and Andreas Tsanakas. How superadditive can a risk measure be? *SIAM Journal on Financial Mathematics*, 6(1):776–803, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.
- Wu:2024:GOC**
- Qinyu Wu, Tiantian Mao, and Taizhong Hu. Generalized optimized certainty equivalent with applications in the rank-dependent utility model. *SIAM Journal on Financial Mathematics*, 15(1):255–294, March 2024. CODEN SJFMBJ. ISSN 1945-497X.
- Wang:2021:EUM**
- Xiangyu Wang and Jianming Xia. Expected utility maximization with stochastic dominance constraints in complete markets. *SIAM Journal on Financial Mathematics*, 12(3):1054–1111, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
- Wang:2022:SCM**
- [WX21]
- [WXXY22]
- Xiangyu Wang, Jianming Xia, Zuo Quan Xu, and Zhou Yang. Short communication: Minimal quantile functions subject to stochastic dominance constraints. *SIAM Journal on Financial Mathematics*, 13(3):SC87–SC98, ???? 2022. CODEN SJFMBJ. ISSN 1945-

- 497X. URL <https://pubs.siam.org/doi/10.1137/22M1488557>.
Wu:2011:MRS
- [WYZ11] Zhijian Wu, Chunhui Yu, and Xiaohua Zheng. Managing risk with short-term futures contracts. *SIAM Journal on Financial Mathematics*, 2(1):715–726, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://pubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p715_s1.
Xia:2024:OIR
- [Xia24] Jianming Xia. Optimal investment with risk controlled by weighted entropic risk measures. *SIAM Journal on Financial Mathematics*, 15(1):54–92, February 2024. CODEN SJFMBJ. ISSN 1945-497X.
Yamada:2022:SCG
- [Yam22] Toshihiro Yamada. Short communication: A Gaussian Kusuoka approximation without solving random ODEs. *SIAM Journal on Financial Mathematics*, 13(1):SC1–SC11, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1433915>.
Yang:2023:RCP
- [YZZ23] Zhou Yang, Jing Zhang, and Chao Zhou. Robust control problems of BSDEs coupled with value functions. *SIAM Journal on Financial Mathematics*, 14(3):721–750, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X.
- [ZCLG16] Geliang Zhang, Hugh Christensen, Guolong Li, and Simon Godsill. A correction note for price dynamics in a Markovian limit order market. *SIAM Journal on Financial Mathematics*, 7(1):152–158, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.
Zhang:2016:CNP
- [Zha23] Jianfeng Zhang. Short communication: Is a sophisticated agent always a wise one? *SIAM Journal on Financial Mathematics*, 14(4):SC42–SC48, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/23M1569137>.
Zhang:2023:SCS
- [Zhi23] Mikhail Zhitlukhin. Capital growth and survival strategies in a market with endogenous prices. *SIAM Journal on Financial Mathematics*, 14(3):812–837, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL <https://pubs.siam.org/doi/10.1137/21M1394370>.
Zhitlukhin:2023:CGS
- [Zho21] Zhou Zhou. Utility maximization when shorting American options. *SIAM Journal on Financial Mathematics*, 12(1):47–78, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.
Zhou:2021:UMW

- | | |
|---|--|
| <p>Zhang:2022:AMC</p> <p>[ZL22] Gongqiu Zhang and Lingfei Li. Analysis of Markov chain approximation for diffusion models with nonsmooth coefficients. <i>SIAM Journal on Financial Mathematics</i>, 13(3):1144–1190, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL https://pubs.siam.org/doi/10.1137/21M1440098.</p> <p>Zhang:2013:EPE</p> <p>[ZO13] B. Zhang and C. W. Oosterlee. Efficient pricing of European-style Asian options under exponential Lévy processes based on Fourier cosine expansions. <i>SIAM Journal on Financial Mathematics</i>, 4(1):399–426, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.</p> <p>Zheng:2014:MBA</p> <p>[ZRA14] Ban Zheng, François Roueff, and Frédéric Abergel. Modelling bid and ask prices using constrained Hawkes processes: Ergodicity and scaling limit. <i>SIAM Journal on Financial Mathematics</i>, 5(1):99–136, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.</p> <p>Zeng:2019:MMC</p> <p>[ZX19] Ailing Zeng and Jungong Xue. Multilevel Monte Carlo method for path-dependent barrier interest rate derivatives. <i>SIAM Journal on Financial Mathematics</i>, 10(1):214–242, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.</p> | <p>Zariphopoulou:2010:MIR</p> <p>[ZZ10] Thaleia Zariphopoulou and Gordan Žitković. Maturity-independent risk measures. <i>SIAM Journal on Financial Mathematics</i>, 1(1):266–288, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.</p> |
|---|--|