

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

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## Title word cross-reference

1 [CCL<sup>+</sup>11]. 3/2 [Liu15].  $K$  [Shi17].  $H^3$  [FZ16].

**-Scheme** [Shi17].

**Absence** [AS10]. **Accidents** [CF15].  
**Accurate** [War13]. **Across** [LLP11].  
**Adjoint** [PPR13]. **Adjustment** [AC17].  
**Affine** [CW12, EGG10, GG14, GPSS15].  
**Agent** [BH16, HZ16]. **Algorithm** [HLLR16, LLP11]. **Algorithmic** [CDJ17].  
**Algorithms** [BDL11, SZH13]. **Allocation** [PBH10]. **American** [ATL12, BZ14, BHZ15, BL16, How12, HRW13, JSDN11, JV11, LHJ10, Liu15, RW12]. **Ameripean** [JSDN11]. **Analysis** [BH16, Bic12, GV15, Mon13a, RS12, SZH13, SSZ16]. **Analytic** [FL13a, KP16]. **Analytical** [GP15]. **Analytically** [CFR13]. **Application** [CM12, HO11, SZH13, Shi17, War13]. **Applications** [BZ14, CCL<sup>+</sup>11, FL13a, GKR14, HLLR16, KP16, Str14]. **Approach** [BK15, BDL11, CCY12, EJJ15, FMM11a, HS12, LLP11, MW13]. **Approaches** [FKV12]. **Approximating** [BEV14]. **Approximation** [BDN15, BTW11, CFP10, FR14, GS12, HRW13, Lev11, NZ13, PVW17, TST10]. **Approximations** [CCL<sup>+</sup>11, GP15, How12, HO11, JT11b, LS16]. **Arbitrage** [Bur16, CT15, GJMN16, JT11a, Lep16, Str14]. **Arbitrage-Free** [GJMN16]. **ArgMax** [KHOL10]. **Asian** [FMM11b,

How12, Kir16, Kol15, PZ16, ZO13]. **Ask** [ZRA14]. **Asset** [DL11a, EV16, JKP11, RS12]. **Assets** [JV11, Lep16, LLCMA16]. **Asymptotic** [Bic12, Gul10, GV15, How12, JT11b, LX15, Mon13b, SSZ16, TY12]. **Asymptotics** [AFLZ17, CC16, CCL<sup>+</sup>11, FP15, FZ16, FZ17, JR15, FFF10]. **Average** [BTW11, CJ16]. **Averaging** [How12]. **Averse** [DV15, HZ16]. **Aversion** [FP15].

**Back** [KHOL10]. **Backward** [BCC15, BBC16, CM12, MT17]. **Bang** [AF15]. **Bang-Bang** [AF15]. **Bankrupt** [LLS14]. **Bankruptcy** [BMNP17]. **Barrier** [ACN13, CO11, DL11b, FO11, Lev11]. **Based** [AJ15, FO11, JS11, ZO13]. **Basis** [AKK13, BHSW15, CLP11, LR16]. **Basket** [FZ16, HSZ17]. **Be** [WBT15]. **Behavior** [AJ15]. **Behavioral** [CD12]. **Benefit** [HZK17]. **Bequest** [BPY16]. **Bermudan** [BDN15, BBC16, FO11, FL13b, Rog10, SZH13]. **Best** [BP13]. **between** [JSDN11, NM13]. **Bias** [ATL12]. **Bid** [ZRA14]. **Bidding** [BF14b]. **Binding** [LMK13]. **binomial** [LHJ10]. **Bivariate** [FZ16]. **Black** [BHSW15, GS17, Teh16]. **Book** [AJ15, AS10, ASS12, HK17b, HR17, PSS11]. **Books** [HN14]. **boundaries** [LHJ10]. **Boundary** [JV11]. **Bounded** [CC16]. **Bounds** [Ara11, Teh16]. **Bridge** [JSDN11]. **BSDE** [LZ17, MW13]. **BSDEs** [GP15, KP16, LR16]. **Bubble** [JKP11]. **Bubbles** [BN15]. **Buy** [CJR14].

**Càdlàg** [Ara14, LR16]. **Calculus** [ATL12, Mon13b]. **Calibrated** [CC12]. **Calibration** [BLP16, CDK10, DT13, GPSS15]. **Call** [Gul10, MS10]. **Can** [WBT15]. **Capped** [BL13]. **Carlo** [AN15, GR12, MPR14]. **Carr** [Lev11]. **Case** [BW11]. **Cash** [PVW17]. **Cash-Constrained** [PVW17]. **CDO** [CDK10, GS12, HO11]. **Central** [AC17]. **Certain** [JL13, KP10a]. **Changes** [LLCMA16]. **Characteristic** [FL13a]. **Characterization** [CD13, TST10]. **Chief** [CS10]. **Choice** [MZ10]. **Claim** [HX16]. **Claims** [AM11, PP10]. **Class** [BMZ11, CNP12, GR12]. **Clearing** [AC17]. **Cliquet** [BL13]. **Closed** [CJ16, CCL<sup>+</sup>11]. **Closed-Form** [CJ16, CCL<sup>+</sup>11]. **Clustering** [SS15]. **Coefficient** [LS16]. **Coefficients** [CJM16]. **Collateralization** [BR15]. **Commodity** [CJQ16, CSS15, HF10, JS11]. **Common** [GK10]. **Compactness** [VF16]. **Competition** [Lud11]. **Complete** [BDH10, HKZ17]. **Computation** [HSX15, TST10]. **Concerns** [BLD17]. **Conditional** [ACN13, BH16, FKV12, FM11]. **Conditioning** [MPR14]. **Conic** [BCC15]. **Connection** [NM13]. **Consistent** [AHJ15, BWYY14, EMP12, RT17]. **Constrained** [BCV14, DHL15, MW13, PVW17, ZRA14]. **Constraint** [BMS16, Sek13]. **Constraints** [AI15, CVS13, JL15, LMK13, TA15]. **Construction** [MS14, Shi17]. **Constructions** [CC12]. **Consuming** [BPY16]. **Consumption** [CD13, HZ16]. **Contagion** [AMS15, GV16, HSZ17]. **Context** [BEV14]. **Contingent** [AM11]. **Continuity** [DL11b]. **Continuous** [Ben11, BWYY14, DXZ10, GKR14, MPR14, SS17]. **Continuous-Time** [MPR14, DXZ10]. **Continuum** [Lep16]. **Contracting** [CCY12, CF15]. **Contracts** [AF15, BCV14, BL13, BR15, CF15, WYZ11]. **Control** [AMS15, BCV14, BDL11, CVS13, HLLR16, Mon13b, War13]. **Controller** [BZ14]. **Controller-Stopper** [BZ14]. **Controls** [AF15]. **Convergence** [BCM10, BW11, CJM16, HSZ17, Lev11, LHJ10]. **Convex** [Ara14, GKR14, PP10, TA15, FM11]. **Correction** [DL11b, FL11, GS17, ZCLG16].

**Correlated** [GKMT10]. **Cosine** [ZO13]. **Cost** [KP10b]. **Costs** [AKK13, Bic12, BS13b, BR15, BMS16, CD13, CMKS14, GO11a, HF10, Lep16, LMK13, PP10, DXZ10]. **Covariance** [PO10]. **Cox** [JC16]. **Credit** [BHH<sup>+</sup>11, CK11, EGS13, EGG10, GK16, HSZ17]. **Criteria** [MZ10, Sch15]. **Critical** [BL16]. **Cross** [HN14, JS11]. **Cross-Commodity** [JS11]. **Cubature** [CM12]. **Curvature** [AL17, AFLZ17, FT15]. **Curves** [FT15, GPSS15]. **CVA** [HLLR16].

**D** [CCL<sup>+</sup>11]. **Deal** [Ara11]. **Debt** [BMNP17, CVS13]. **Decision** [BDH10]. **Decomposition** [FJL11]. **Default** [AFLZ17, CM10, CW12, CDK10, DQS17, HSZ17, SS15]. **Defaultable** [BN15, LLCMA16]. **Defaults** [EJJ15, GKMT10]. **Degeneracy** [PW16]. **Delayed** [JSDN11]. **Delayed-Exercise** [JSDN11]. **Delivery** [PP10]. **Delta** [BW11, Kol15]. **Densities** [CFP10, GV15]. **Density** [DL13, EJJ15, Mon13a]. **Dependence** [AZ10, GV16]. **Dependent** [BGM10, HKZ17, HK17b, HSZ17]. **Derivative** [JS11]. **Derivatives** [BK15, CK11]. **Descent** [SS17]. **Design** [GL15, HSX15]. **Detect** [JKP11]. **Detection** [PBH10]. **Deterministic** [BF14a, JT11b]. **Deviations** [GPY13, SS15]. **Difference** [BCC15]. **Differences** [GR12]. **Differential** [CM12, Hep10]. **Diffusion** [BJ12, BL16, CM17, CFP10, DL11a, DL11b, Hep10, LHJ10]. **Diffusions** [CN11]. **Diffusivity** [HR17]. **Dimension** [ACLP14, Pap13]. **Dimensional** [BK15, BTW11, El 13]. **Directional** [CFRT16]. **Discontinuous** [AN15]. **Discrete** [BWYY14, BF14b, CKT17, CMKS14, EGS13, Fri14, GKR14, How12, JV11, Pap13, Rás15, RT17]. **Discrete-Time** [Rás15]. **Discretely** [FMM11b]. **Discretization** [CFRT16]. **Displaced** [BJ12]. **Displaced-Diffusion** [BJ12]. **Distributions** [NPS17, RS12]. **Diversification** [DV15]. **Dividend** [CVS13, How12]. **Dividend/Coupon** [How12]. **Dividends** [JV11]. **Double** [CO11]. **Down** [TY12]. **Drawdown** [Sek13]. **Drawdowns** [CNP12]. **Drift** [EV16]. **Drifts** [CM17]. **Driven** [EGS13, FTT10]. **Driver** [GP15]. **Dual** [Ben11, BBC16, FM11, HLLR16, MT17, Mon13b, RS14, Rog10, SZH13]. **Duality** [CKT17, CMKS14, HH10, Kir15, TA15]. **Due** [GS17]. **Duopolistic** [Lud11]. **Dynamic** [BL15, BCC15, CF15, CK11, FMM11a, HW14, HZK17, KS10, MT17]. **Dynamics** [CdL13, HK17b, LLS14, ZCLG16].

**Easy** [RW12]. **Editors** [CS10]. **Editors-in-Chief** [CS10]. **Effect** [FT15, HRW13]. **Efficiency** [JL15]. **Efficient** [DT13, GKMT10, Kir15, Kir16, ZO13]. **Elastic** [HSX15]. **Emission** [HS12]. **Emissions** [Lud11]. **Empirical** [GGM17]. **Energy** [BCV14, BK15]. **Enhanced** [CM10]. **Envelope** [DHOR11]. **Equations** [BKX12, BCC15, BHH<sup>+</sup>11, CCL<sup>+</sup>11, CM12, HK17a, Hep10, SSZ16]. **Equilibria** [SSZ17]. **Equilibrium** [BLD17, KHOL10, LX15]. **Equity** [GV16]. **Ergodic** [LZ17]. **Ergodicity** [HR17, ZRA14]. **Error** [Gul10, RR10]. **ESO** [LW15]. **Estimate** [PO10]. **Estimates** [Gul10]. **Estimation** [RS12]. **ETF** [AZ10]. **ETFs** [AHJ15]. **Euler** [CJM16]. **European** [How12, JSDN11, MS14, ZO13]. **European-Style** [ZO13]. **Eventual** [FT15]. **Evolution** [BHH<sup>+</sup>11, HK17a]. **Exact** [GKMT10, NM13]. **Examples** [GPSS15]. **Exchange** [Kar15]. **Execution** [AS10, BL15, CJ16, GR14, GZ15, HW14, KP10b, PSS11, Sch15]. **Exercise** [BCV14, Ben11, JSDN11, JV11]. **Existence**

- [AF15, FTT10]. **Expansion** [Aly14, AFLZ17, BLP16, Mon13b, TY12]. **Expansions** [KP16, PPR13, ZO13]. **Expectations** [HO11]. **Expected** [BMS16, KP10a]. **Explain** [BOL14]. **Explicit** [CC12, CJM16]. **Exponential** [Ant14, FLF12, RS14, ZO13]. **Extension** [MS10]. **Extreme** [Gul10].
- Factor** [DL11a, LZ17, RX17]. **Fast** [FL11, FJL11, FFF10, Kir15]. **Feedback** [CSS15]. **Field** [GPY13]. **Filtering** [PO10]. **Finance** [BCC15, CD12, GGM17, GR12]. **Financial** [BCM10, BN15, CJM16, FL13a, Fri14, HS12, Shi17]. **Financialization** [CSS15]. **Financing** [MS14]. **Finite** [BTW11, Bic12, GR12, MPR14]. **Finite-Dimensional** [BTW11]. **Firm** [PVW17]. **Flow** [BL15]. **Following** [DZZ10]. **Form** [CJ16, CCL<sup>+</sup>11]. **Formation** [BN15]. **Formula** [CDK10, GS17]. **Formulas** [CKT17, Gul10]. **Forward** [AKK13, Ant14, BBK12, GK10, JR13, JR15, LZ17, SSZ16]. **Fourier** [Kir15, BEV14, FO11, HZ10, ZO13]. **Fourier-Based** [FO11]. **Fractional** [GS17]. **Frame** [Kir15]. **Framework** [GK16, HR17]. **Free** [GJMN16, LHJ10]. **Frequency** [CJR14, FP15, JP15, SSZ17]. **Frictions** [Bur16]. **Fully** [HK17b]. **Functionally** [Str14]. **Functionals** [KS10]. **Functions** [BMZ11, FL13a, Gul10, MT17, Sch15]. **Funding** [BR15]. **Futures** [BS13b, PBH10, WYZ11].
- Gain** [BP13]. **Gain-Loss** [BP13]. **Game** [DQS17, SSZ17]. **Games** [BDH10, Lud11]. **Gamma** [BW11]. **Gas** [War13]. **General** [BDL11, CC16, DT13, HR17, PSS11]. **Generalizations** [Str14]. **Generalized** [AN15, GJMN16, Sek13]. **Generated** [BFS11, Str14]. **Given** [CC12]. **Globally** [Lev11]. **Glosten** [LX15]. **GMxB** [AF15]. **Goal** [BPY16]. **Good** [Ara11]. **Gradient** [SS17]. **Guaranteed** [GR14, HZK17].
- Hawkes** [AJ15, ZRA14]. **Hearts** [Ara14]. **Heat** [AFLZ17, FZ16]. **Hedging** [AM11, AKK13, BHZ15, BL13, BR15, BBC16, BMS16, BW11, Bur16, CFRT16, CN11, CW12, CKT17, CK11, CO11, Kol15, PP10, RR10, Rog10, TA15]. **Heston** [AN15, BGM10, BHSW15, FO11, FFF10, FJL12, FL11, GO11b, JR13]. **High** [ACLP14, CJR14, El 13, FP15, JP15, SSZ17]. **High-Dimensional** [El 13]. **High-Frequency** [SSZ17]. **Higher** [BW11]. **Hilbert** [Hep10]. **HJB** [SSZ17]. **HJM** [DT13]. **Homogeneous** [CN11]. **Homothetic** [LZ17]. **Horizon** [LZ17]. **Hyperbolic** [FZ16].
- Ill** [SSZ16]. **Ill-Posed** [SSZ16]. **Imbalance** [BL15]. **Impact** [GZ15, KP16, NPS17, SSZ17]. **Imperfect** [CCY12, DQS17]. **Implied** [BLP16, CMN17, CC12, CDK10, DHJ17, FJL12, Gul10, GV15, JR15, LS16, LLCMA16, NPS17, Teh16]. **Impulse** [BDL11]. **Incoming** [BF14b]. **Incomplete** [AM11, BDH10, NZ13, SSZ16]. **Inconsistent** [Sch15]. **Independent** [Bur16, ZŽ10]. **Indices** [GV16]. **Indifference** [BZ14]. **Induced** [Ara11]. **Infinite** [BK15, LZ17]. **Infinite-Dimensional** [BK15]. **Information** [AMS15, BUV12, HW14, Pap13]. **Informational** [JL15]. **Ingersoll** [JC16]. **Inhomogeneous** [EGS13]. **Initiation** [HZK17]. **Insider** [CD12]. **Instruments** [DVW11, HS12]. **Insurance** [BPY16, BS13a]. **Integral** [BCV14]. **Integration** [AN15, GGM17]. **Integro** [Hep10]. **Integro-Differential** [Hep10]. **Intensities** [CDK10]. **Interbank** [AMS15, FI13]. **Interbanking** [BC15]. **Interest** [GG14, GO11b]. **Interpolation** [BJ12]. **Intractable** [HX16]. **Inversion** [CDK10]. **Inverting** [FL13a]. **Investment** [Bic12, CD13, CVS13, MT17, NZ13, PVW17,

Rás15, RX17, Sek13]. **Investor** [BUV12, DV15]. **Iteration** [RW12].

**Job** [LW15]. **Jump** [AFLZ17, BL16, CM10, DL11a, DL11b, GK16, Hep10, NPS17, LHJ10]. **Jump-Diffusion** [DL11a, DL11b, Hep10]. **Jump-to-Default** [AFLZ17]. **Jumps** [BZ14, LW15].

**Kernel** [AFLZ17, FZ16]. **Kind** [Lep16]. **Kyle** [KHOL10].

**Lagrangian** [War13]. **Large** [GPY13, HK17a, HK17b, SS15]. **Last** [CNP12]. **Law** [HK17b]. **Lead** [CF15]. **Lending** [FI13]. **Level** [FT15, KP10a]. **Level-Slope-Curvature** [FT15]. **Leveraged** [AHJ15, AZ10]. **Lévy** [BEV14, CMN17, EGS13, FL13b, FLF12, JL13, JS11, PPR13, RS14, ZO13]. **Lévy-Based** [JS11]. **Lévy-Type** [JL13]. **Liabilities** [BS13a]. **LIBOR** [BJ12, GPSS15]. **Life** [BPY16, BS13a]. **Lifelong** [HZK17]. **Limit** [AJ15, AS10, CdL13, GLFT12, HN14, HK17b, PSS11, SSZ17, SV17, ZCLG16, ZRA14]. **Limit-Order** [PSS11]. **Linear** [CM17]. **Linking** [DHL15]. **Lipschitz** [CJM16]. **Liquidation** [EV16, GLFT12, KP10b]. **Liquidity** [Alm12, AKK13, BF14a, JP15, LLP11]. **Local** [AM11, AFLZ17, BFS11, CM10, KP16, LS16, PPR13, PZ16]. **Local-Stochastic** [AFLZ17, LS16]. **Locally** [BL13]. **Long** [AJ15, RX17, Sek13]. **Long-Term** [RX17, Sek13]. **Long-Time** [AJ15]. **Loss** [BP13, BMS16]. **Low** [CJR14]. **LT** [ACN13].

**Magic** [GGM17]. **Makers** [BDH10]. **Malliavin** [ATL12, AN15, Mon13b, TY12]. **Management** [BMNP17, DL11a, EMP12]. **Managing** [WYZ11]. **Manipulation** [ASS12]. **Manipulations** [AS10]. **Maps** [FM11]. **Market** [BJ12, CT15, CdL13, DQS17, Fri14, LLCMA16, PBH10, SSZ17, ZCLG16, KP10a]. **Markets** [AM11, BCV14, BDH10, BEV14, BOL14, BK15, BN15, Bur16, CJQ16, CSS15, HKZ17, HS12, Lud11, NZ13, Rás15, SSZ16, SV17]. **Markov** [FP15, MPR14]. **Markovian** [CdL13, HR17, SV17, ZCLG16]. **Markowitz** [DXZ10, El 13, HX16]. **Martingale** [LR16, DHL15]. **Martingales** [CC12, SZH13]. **Mass** [DHJ17]. **Matrix** [PO10, RX17]. **Maturity** [BL16, CC16, FLF12, FMM11b, JR13, PZ16, ZŽ10, FFF10]. **Maturity-Independent** [ZŽ10]. **Max** [KHOL10]. **Maximization** [BMZ11, BS13b, FMM11a, MW13, VF16]. **Maximum** [FMM11a]. **Mean** [CM17, DVW11, FL11, FJL11, GPY13, HSX15, HX16, Liu15, MS14, Sch15, FFF10]. **Mean-Reverting** [CM17, DVW11, FL11, FJL11, Liu15, FFF10]. **Mean-Self-Financing** [MS14]. **Mean-Variance** [HSX15, HX16, Sch15]. **Measure** [BOL14, BP13, WBT15]. **Measures** [Ara14, FRW17, FTT10, HH10, ZŽ10]. **Merton** [PW16, TST10]. **Message** [CS10]. **Method** [ACN13, ACLP14, CM12, FO11, Kir16, Mon13b, HZ10]. **Methods** [ATL12, BCM10, BDN15, BEV14, BHSW15]. **Microstructural** [RR10]. **Milgrom** [LX15]. **Minimization** [AM11, BS13a, Fri14]. **Minimizing** [KP10a]. **Minimum** [BFS11]. **Misspecified** [JT11a]. **Mixed** [GV15]. **Model** [AN15, BHZ15, BGM10, BJ12, BL16, BMNP17, Bur16, CJQ16, CDJ17, CSS15, CDK10, DZZ10, DL11a, FO11, FP15, FJL12, FZ16, FL11, FI13, GPY13, GG14, GO11b, HK17b, HX16, JSDN11, JC16, KP16, Liu15, VF16, DXZ10, FFF10]. **Model-Independent** [Bur16]. **Modeling** [BBK12, EJJ15, GV16, SV17]. **Modelling**

[BHH<sup>+</sup>11, ZRA14]. **Models** [AS10, AL17, Aly14, BLP16, BCM10, BKX12, BYY12, BHSW15, CM17, CMN17, CFR13, CT15, CW12, DL11b, DT13, EGS13, FL13b, FLF12, FTT10, FZ17, FJL11, Fri14, GS12, GPSS15, GV15, HK17a, HLLR16, Hep10, HR17, JL13, JS11, JT11a, JT11b, KHOL10, LZ17, MKPS12, PPR13, PZ16, RT17, RX17, Shi17]. **Monetary** [KS10]. **Monitored** [FMM11b]. **Monotone** [MZ10]. **Monte** [AN15, GR12, MPR14]. **Mortality** [BBK12]. **Mortgage** [JC16]. **Moving** [BTW11]. **Multiasset** [CD13]. **Multicurrency** [GG14]. **Multifactor** [GS12]. **Multilevel** [AN15, BDN15, GR12]. **Multiple** [AI15, ACLP14, Ben11, GPSS15]. **Multiplicative** [GZ15]. **Multiscale** [BCM10]. **Multivariate** [MS10, MKPS12].

**Nash** [SSZ17]. **Natural** [War13]. **Near** [BL16, Lev11]. **Net** [HSX15]. **Networks** [BC15]. **Neutral** [HS12, Mon13a]. **No** [Lep16]. **Non** [CJM16]. **Non-Lipschitz** [CJM16]. **Nonconcave** [Rás15]. **Nonlinear** [CM17, CF15, CM12, NM13]. **Nonparametric** [ATL12]. **Nonquadratic** [AM11]. **Nonsmooth** [BMZ11, GP15, HRW13]. **Normal** [CFR13]. **Note** [ZCLG16]. **Numbers** [HK17b]. **Numerical** [ACLP14, BLP16, CCL<sup>+</sup>11, PVW17, PBH10].

**Observations** [CCY12]. **One** [PSS11]. **One-Sided** [PSS11]. **Opportunities** [JT11a, PVW17]. **Optimal** [ACLP14, AS10, Alm12, Ant14, AF15, BF14a, BCV14, BL15, Bic12, BDL11, BMNP17, CFRT16, CT15, CD13, CVS13, DVW11, DV15, EV16, GL15, GLFT12, GZ15, HZ16, HZK17, JC16, KP10b, KS10, LLP11, LL11, LHJ10, DHL15, NZ13, PSS11, PBH10, Rás15, RX17, SZH13, Sch15, Sek13, War13]. **Optimization** [LS16, Pap13]. **Option** [ACN13, Aly14, BFS11, CCL<sup>+</sup>11, CLP11, DL13, FJL11, FR14, GGM17, GO11a, Hep10, HF10, Kir15, Kir16, MKPS12, RS12, HZ10]. **Options** [ATL12, AHJ15, BZ14, BHZ15, BDN15, Ben11, BDH10, BYY12, BL13, BTW11, BBC16, BHSW15, CO11, DL11b, DQS17, FO11, FL13b, FZ16, FMM11b, GKR14, How12, HRW13, JSDN11, JV11, Kar15, Kol15, LL11, Liu15, DHL15, MS14, PZ16, RW12, Rog10, ZO13, LHJ10]. **Order** [AJ15, AS10, ASS12, BF14a, BL15, BF14b, BW11, CdL13, GKR14, HN14, HK17b, HR17, PSS11, Shi17, SV17, ZCLG16]. **Orders** [GLFT12, LLP11]. **Orlicz** [Ara14]. **Orthogonalization** [LR16].

**Parabolic** [CCL<sup>+</sup>11]. **Parameter** [DV15]. **Parametric** [GGM17]. **Parametrix** [CFP10]. **Parisian** [DL13]. **Parities** [Kar15]. **Partial** [AMS15, BUV12, Hep10, Pap13, TA15]. **Parts** [AN15]. **Passage** [CNP12]. **Path** [AZ10, HSZ17]. **Path-Dependence** [AZ10]. **Path-Dependent** [HSZ17]. **Patterns** [BF14a]. **Payments** [How12]. **Payoffs** [AN15, HRW13]. **PDE** [MT17, NM13]. **Penalized** [HSX15]. **Penalty** [HRW13]. **Coupon** [How12]. **Performance** [BP13, BLD17, LZ17, MZ10, SSZ16]. **Performances** [Ant14]. **Perspective** [CJR14]. **Phase** [PBH10]. **Physical** [PP10]. **Point** [EGG10]. **Points** [GGM17]. **Poisson** [FTT10]. **Policies** [BYY12]. **Policy** [RW12]. **Pools** [LLP11, SS15]. **Poor** [BP13]. **Portfolio** [AI15, ASS12, BWYY14, BHH<sup>+</sup>11, CK11, EMP12, EGG10, GLFT12, HW14, HSX15, HX16, KP10b, LMK13, LS16, MZ10, Pap13, PO10, PW16, PBH10]. **Portfolios** [DVW11, EGS13, El 13, HK17a, Str14]. **Posed** [SSZ16]. **Positions** [AKK13]. **Positive** [ASS12, DHJ17]. **Positivity** [FTT10, FT15]. **Possibility** [CW12]. **Power** [BEV14, BOL14]. **Predictable** [GKR14]. **Premium** [BOL14, GV16]. **Prepayment**

[JC16]. **Presence** [DV15]. **Price** [AS10, ASS12, BL16, CJ16, CdL13, GV15, GZ15, KP16, LW15, Lev11, SSZ17, ZCLG16]. **Prices** [CMKS14, FJL11, FR14, RS12, ZRA14]. **Pricing** [ACN13, AHJ15, Aly14, Ant14, BZ14, BDN15, Ben11, BOL14, BK15, BL13, BTW11, BLD17, BHSW15, CCL<sup>+</sup>11, CW12, CKT17, CLP11, CM12, DL13, FL13b, FMM11b, GGM17, GS12, Gul10, Hep10, HF10, HS12, HO11, HSZ17, Kir15, Kir16, MPR14, MKPS12, RW12, ZO13, HZ10]. **Primal** [Ben11, MT17]. **Principal** [BH16]. **Principal-Agent** [BH16]. **Principle** [FMM11a]. **Probabilistic** [ACLP14]. **Problem** [ASS12, BH16, BCV14, CVS13, DHL15, MW13, NZ13, PW16, TST10, TA15]. **Problems** [ACLP14, BZ14, BMZ11, GL15, HLLR16, LR16, MT17, Mon13b, War13]. **Process** [AJ15, FL13b, MPR14]. **Process-Based** [AJ15]. **Processes** [Ara14, BEV14, CNP12, EGS13, EGG10, FTT10, LZ17, RS14, SSZ16, ZO13, ZRA14]. **Products** [SZH13]. **Prohibition** [BWYY14]. **Properties** [Liu15]. **Proportional** [Lep16]. **Purchase** [LL11]. **Purchasing** [BPY16]. **Push** [TY12]. **Push-Down** [TY12]. **Put** [BL16, JV11, MS10]. **Put-Call** [MS10].

**Quadratic** [CFR13, GS12, GKR14, KP16]. **Quadrature** [AN15]. **Quantile** [BBC16]. **Quasi** [FM11, RS14]. **Quasi-convex** [FM11].

**Random** [BF14b]. **Randomization** [FMM11b, Lev11]. **Rank** [HKZ17]. **Rank-Dependent** [HKZ17]. **Rate** [CJM16, GK10, LHJ10]. **Rates** [GG14, GO11b]. **Ratio** [BP13, LS16]. **Reach** [BPY16, KP10a]. **Real** [BDH10, BYY12]. **Realized** [El 13]. **Recalibration** [RT17]. **Recovery** [Mon13a]. **Recursive** [DL13, FMM11a]. **Reduce** [GO11a]. **Reduced** [BHSW15, CLP11]. **Reduction** [ATL12, MPR14, Pap13]. **Regime** [BYY12, DZZ10, MS14]. **Regime-Switching** [BYY12, MS14]. **Regularity** [JV11, MT17]. **Regularization** [RS12]. **Related** [MT17]. **Relative** [BLD17]. **Relaxations** [HW14]. **Relaxed** [BUV12]. **Renewal** [FP15]. **Representation** [BBC16, FM11, LZ17]. **Representations** [KS10, MT17]. **Resilience** [ASS12]. **Resolution** [PW16]. **Returns** [AZ10]. **Reverting** [CM17, DVW11, FL11, FJL11, Liu15, FFF10]. **Risk** [AI15, AM11, AKK13, Ant14, Ara11, Ara14, BOL14, BS13a, BC15, DL11a, DV15, El 13, EGG10, FRW17, FKV12, FP15, Fri14, GPY13, GK16, GV16, HH10, HKZ17, HZ16, HS12, HSZ17, KP10b, LR16, LW15, Mon13a, Sch15, WBT15, WYZ11, ZZ10]. **Risk-Minimization** [AM11, BS13a]. **Risk-Neutral** [HS12, Mon13a]. **Risk-Sensitive** [DL11a]. **Risky** [EGS13]. **Robust** [BLP16, CKT17, CO11, HX16, Lep16, VF16]. **Robustness** [DHOR11]. **Role** [GV16]. **Ross** [JC16]. **Rough** [FZ17].

**SABR** [FZ16]. **Saddlepoint** [HO11]. **Sale** [HZ16, JL15]. **Sampling** [ACN13]. **Scaling** [ZRA14]. **Scheduling** [BF14a]. **Scheme** [CJM16, Shi17, LHJ10, NZ13]. **Schemes** [BJ12, BW11, DT13]. **Scholes** [BHSW15, GS17, Teh16]. **SDEs** [CJM16, HSZ17, NM13]. **Second** [Lep16]. **Selection** [AI15, BWYY14, HX16, LMK13, PO10]. **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]. **Sequential** [GL15]. **Series** [LS16]. **Set** [HH10]. **Set-Valued** [HH10]. **Setting** [BWYY14]. **Several** [BDH10]. **Shadow**

[CMKS14]. **Shapes** [DHJ17]. **Sharing** [Ant14]. **Sharpe** [LS16]. **Short** [BWYY14, FFF10, JL15, PZ16, WYZ11]. **Short-maturity** [FFF10]. **Short-Selling** [BWYY14]. **Short-Term** [WYZ11]. **Shortfall** [Ara11, Fri14]. **Sided** [HN14, PSS11]. **Sigma** [CNP12]. **Simulation** [CMN17, DT13, GKMT10]. **Slope** [FT15]. **Small** [AFLZ17, BMS16, FLF12, FP15, FJL12, FZ16, JR13, LMK13]. **Small-Maturity** [FLF12, JR13]. **Small-Time** [AFLZ17, FJL12, FZ16]. **Smile** [AL17, CC16, FLF12, FJL12, JL13, JR13]. **Smiles** [CC12]. **Smooth** [BMZ11]. **Snell** [DHOR11]. **Solution** [DL13, NZ13]. **Solutions** [KP16, MT17]. **Solvable** [CM17, NM13]. **Solving** [CM12]. **Space** [Hep10, MZ10]. **Space-Time** [MZ10]. **Space-Valued** [Hep10]. **SPDEs** [GR12]. **Spectral** [AI15, FJL11, Mon13a]. **Split** [LLP11]. **Splitting** [DT13]. **Spread** [HN14, HZ10]. **Spreads** [CDK10]. **Stability** [FI13, KP16, MW13]. **State** [HK17b, MPR14]. **Static** [CN11, TA15]. **Statistical** [Str14]. **Stepping** [War13]. **Stochastic** [Alm12, AL17, Aly14, AFLZ17, BCM10, BCV14, BXX12, BCC15, BMNP17, BHH<sup>+</sup>11, CM12, FZ17, FL11, FJL11, GS17, GR12, GG14, GO11b, GV15, HK17a, HLLR16, JT11a, JT11b, LLP11, LZ17, LS16, Lud11, MT17, MKPS12, NM13, SS17, War13, FFF10]. **Stock** [GV15, LW15]. **Stocks** [LLS14]. **Stopper** [BZ14]. **Stopping** [DL13, GL15, KS10]. **Stops** [IR14]. **Storage** [HF10, War13]. **Strategies** [BF14b, CFRT16, HZ16, MS14]. **Strategy** [CJ16, CD13]. **Strikes** [Gul10]. **Strong** [CJM16]. **Structural** [GK16, HS12]. **Structure** [FTT10, FJL12, RT17]. **Style** [ZO13]. **Suboptimality** [Kol15]. **Successive** [EJJ15]. **Superadditive** [WBT15]. **Suppliers** [JP15]. **Surface** [BBK12]. **Surfaces** [CMN17, GJMN16]. **SVI** [GJMN16]. **Swap** [HSZ17]. **Swaps** [LLCMA16]. **Swing** [BCV14]. **Switching** [ACLP14, BYY12, DZZ10, Lud11, MS14]. **Symmetry** [MS10]. **Systemic** [BC15, FRW17, GPY13]. **Systems** [KP16]. **Taking** [HKZ17]. **Tangent** [CMN17]. **Target** [CJ16]. **Taxes** [TST10]. **Taylor** [LS16]. **Tenor** [EGS13]. **Term** [BPY16, FTT10, FJL12, RT17, RX17, Sek13, WYZ11]. **Termination** [LW15]. **Their** [BZ14, MT17, SZH13, SSZ16, LHJ10]. **Theory** [GPSS15, RT17]. **Third** [Shi17]. **Third-Order** [Shi17]. **Threshold** [BYY12, GK16]. **Threshold-Type** [BYY12]. **Tikhonov** [PO10]. **Time** [AJ15, AFLZ17, Ben11, BGM10, BWYY14, Bic12, CN11, CKT17, CMKS14, DL13, EGS13, EMP12, FJL12, FZ16, Fri14, LLCMA16, MPR14, MZ10, Pap13, Rás15, RT17, Sch15, SS17, War13, DXZ10, KP10a]. **Time-Changes** [LLCMA16]. **Time-Consistent** [BWYY14, EMP12]. **Time-Homogeneous** [CN11]. **Time-Inconsistent** [Sch15]. **Time-Inhomogeneous** [EGS13]. **Times** [CNP12]. **Timing** [LL11]. **Total** [FT15]. **Touch** [CO11]. **Tractable** [CFR13]. **Trade** [AS10, Sch15]. **Trading** [Alm12, BS13b, BDL11, CD12, CJR14, CDJ17, DZZ10, FP15, IR14, JP15, HN14]. **Transaction** [Bic12, BS13b, BMS16, CD13, CMKS14, GO11a, Lep16, LMK13, PP10, DXZ10]. **Transform** [GS12, Kir16, HZ10, Kir15]. **Transient** [SSZ17]. **Transition** [CFP10]. **Transport** [DHL15]. **tree** [LHJ10]. **Trend** [DZZ10]. **Two** [BS13b, HN14, NM13]. **Two-Sided** [HN14]. **Type** [BYY12, JL13, MKPS12]. **Uncertain** [FR14, HLLR16]. **Uncertainty** [BHZ15, CJQ16, CDJ17, DV15, EV16]. **Underlying** [MPR14]. **Uniform** [Teh16]. **Use** [RW12]. **Using**

[AN15, BYY12, CM12, Hep10, PO10, ZRA14]. **Utilities** [FMM11a, Rás15]. **Utility** [BMZ11, BS13b, HKZ17, KS10, MW13, NM13, VF16]. **Utilizing** [PBH10].

**Valuation** [AC17, BKX12, BR15, FO11, JS11, Kar15, LW15, Rog10, War13]. **Value** [BFS11, BMZ11, MT17, PVW17]. **Valued** [HH10, Hep10, RX17]. **Vanillas** [DHL15].

**Variance**

[ATL12, BFS11, GV16, GKR14, HSX15, HX16, LLCMA16, MPR14, NPS17, Sch15].

**Variation** [GKR14]. **Variational** [CCY12].

**Versus** [AKK13]. **via** [BDN15, BEV14, BCC15, CMN17, LZ17, Mon13a]. **Views** [CFRT16].

**Viscosity** [BCM10]. **VIX**

[DHL15]. **Vol** [Aly14]. **Vol-of-Vol** [Aly14].

**Volatilities** [GV15]. **Volatility**

[Alm12, AL17, Aly14, AFLZ17, BLP16, BCM10, BKX12, BFS11, CMN17, CM10, CC12, CFR13, DHJ17, FJL12, FZ17, FL11, FJL11, FR14, GS17, GG14, GK10, Gul10, GJMN16, HK17a, HLLR16, JR15, JT11a, JT11b, Liu15, LS16, MKPS12, NPS17, PZ16, Teh16, FFF10]. **Volume** [CJ16]. **VWAP** [GR14].

**Way** [RW12]. **Weak**

[CD12, HK17b, HSZ17, KHOL10]. **wealth** [KP10a]. **Weighted** [CJ16, HSX15].

**Weights** [TY12]. **while** [BPY16]. **Wiener** [FTT10]. **Withdrawal** [HZK17].

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Lorig:2016:POU

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