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, RBG21, 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, RBG21, 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]. **Cliquet** [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, HMKSY20, 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, GMBB20]. **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, El 13, 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, HZK17, 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, HMKSY20, 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, BKMMS21, 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, HMKSY20, JLS20, JP15, Li22, RBG21, SSZ17]. **High-Dimensional** [BEST23, BCN23, El 13, RBG21]. **High-Frequency** [HK18, HMKSY20, 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, HMKSY20]. **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, ZŽ10]. **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** [BKMMS21]. **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** [BKMMS21, HK17b]. **Law-Invariant** [BKMMS21]. **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, ZŽ10, FFF10]. **Maturity-Independent** [ZŽ10]. **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, ZŽ10]. **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, BKX12, 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, RBG21, 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** [BKMMS21, 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$^+$20, BOL14, BS13a, BF19, BND20, BC15, BE24, BGR20, BFZ21, CG20, CCFK20, CJC23, DL11a, DR18, DG24, DF21, DFG24, DM22, DV15, El 13, EGG10, FRW17, FKV12, FP15, Fon23, For20, Fri14, FK21, GL22, GPY13, GK16, GV16, HH10, HKZ17, HZ16, HS12, HSZ17, JPWT22, JPZ19, KMT24, KP10b, LR16, LSZ20, LW15, LSWY18, MW20, Mon13a, MPW24, NZ22, Sch15, WBT15, WYZ11, Xia24, ZŽ10]. **Risk-Aware** [JPWT22]. **Risk-Dependent** [BBC$^+$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, LHJ10, 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** [BKMMS21, 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** [BKMMS21]. **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://epubs.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://epubs.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://epubs.siam.org/doi/10.1137/22M1471560`.

Armenti:2017:CCV

[AC17] 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

[ACDP18] 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

[ACE19] 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

[ACEL23] 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

[ACLP14] René Aïd, Luciano Campi, Nicolas Langrené, and Huyên

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://epubs.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, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.

Armstrong:2017:STA

[AFLZ17] 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

[AFM20] 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

[AG20] 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.

Alos: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://epubs.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://epubs.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. URL https://epubs.siam.org/doi/10.1137/20M1383501.

Abad:2015:PSM

[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.

Abergel:2015:LTB

[AJ15] Frédéric Abergel and Aymen Jedidi. 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.

Ankirchner:2013:HFP

[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.

Alfonsi:2019:LTL

[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.

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://epubs.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. URL `https://epubs.siam.org/doi/10.1137/21M1461666`.

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://epubs.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.

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://epubs.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://epubs.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.

Armstrong:2018:MC

[Arm18] John Armstrong. The Markowitz category. *SIAM Journal on Financial Mathematics*, 9(3):994–1016, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.

Alos:2021:DBV

[ARS21] 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

[AS10] 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

[AS18] 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

[AS22] Levon Avanesyan and Ronnie Sircar. Power mixture forward performance processes. *SIAM Journal on Finan-*

cial Mathematics, 13(3):1040–1062, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL `https://epubs.siam.org/doi/10.1137/20M1385500`.

Alfonsi:2012:OBR

[ASS12] Aurélien Alfonsi, Alexander Schied, and Alla Slynko. 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.

Abbas-Turki:2012:AOM

[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.

Avellaneda:2010:PDL

[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.

Begin:2020:EJD

[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.

Bouchard:2016:BDR

[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.

Bartesaghi:2020:RDC

[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.

Baldacci:2023:BAS

[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.

Bayer:2021:ROS

[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.

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://epubs.siam.org/doi/10.1137/22M1470013`.

Bielecki:2015:DCF

[BCC15] 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

[BCMS22] 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.

URL https://epubs.siam.org/doi/10.1137/21M1453402.

Bayraktar:2023:NNA

[BCN23] 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://epubs.siam.org/doi/10.1137/22M1527246.

Benezet:2021:NSQ

[BCR21] 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

[BCV14] Matteo Basei, Annalisa Cesaroni, and Tiziano Vargiolu. 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

[BCX19] Baojun Bian, Xinfu Chen, and Zuo Quan Xu. Utility maximization under trading constraints with discontinuous utility. *SIAM Journal on Financial Mathematics*, 10(1):243–260, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.

Beissner:2018:DGE

[BD18] 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.

Bauerle:2020:POF

[BD20] 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.

Bank:2021:SCN

[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.

Bayraktar:2018:RTA

[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.

Bergault:2022:MAO

[BDG22] Philippe Bergault, Fayçal Drissi, and Olivier Guéant. Multi-

asset optimal execution and statistical arbitrage strategies under Ornstein–Uhlenbeck dynamics. *SIAM Journal on Financial Mathematics*, 13(1): 353–390, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL `https://epubs.siam.org/doi/10.1137/21M1407756`.

Bensoussan:2010:ROG

[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): 666–728, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.

Bouchard:2011:OCT

[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://epubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p404_s1`.

Belomestny:2015:PBO

[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.

Bose:2024:MKB

[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.

Bender:2011:PDP

[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://epubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p562_s1`.

Bayer:2023:PHD

[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://epubs.siam.org/doi/10.1137/21M1402170`.

Benth:2014:ALS

[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*,

5(1):71–98, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.

Bank:2014:OOS

[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.

Bressan:2014:DBS

[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.

Bichuch:2019:OFS

[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.

Bayer:2022:SCW

[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://epubs.siam.org/doi/10.1137/22M1482871`.

Beiglbock:2011:MVO

[BFS11] 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://epubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p213_s1`.

Burzoni:2021:SCR

[BFZ21] 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

[BFZ24] 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

[BGH21] 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 Graceffa, 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. Metamodel 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://epubs.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://epubs.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://epubs.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://epubs.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 models. *SIAM Journal on Financial Mathematics*, 6(1):685–712, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.

Belomestny:2018:RBC

[BHU18] 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

[BHY19] 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

[BHZ15] 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

[Bic12] 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.

Beveridge:2012:ISD

[BJ12] Christopher Beveridge and Mark Joshi. Interpolation schemes in the displaced-diffusion LIBOR market model. *SIAM Journal on Financial Mathematics*, 3(1):593–604, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.

Benth:2015:DPE

[BK15] Fred Espen Benth and Paul Krühner. Derivatives pricing in energy markets: an infinite-dimensional approach. *SIAM Journal on Financial Mathematics*, 6(1):825–869, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.

Bonnans:2018:VAO

[BK18] J. Frédéric Bonnans and Axel Kröner. Variational analysis for options with stochastic volatility and multiple factors. *SIAM Journal on Financial Mathematics*, 9(2):465–492, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.

Bank:2022:MOI

[BK22] Peter Bank and Laura Körber. Merton's optimal investment problem with jump signals. *SIAM Journal on Financial Mathematics*, 13(4):1302–1325, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL `https://epubs.siam.org/doi/10.1137/21M1450161`.

Bellini:2021:LIF

[BKMMS21] Fabio Bellini, Pablo Koch-Medina, Cosimo Munari, and Gregor Svindland. Law-invariant functionals on general spaces of random variables. *SIAM Journal on Financial Mathematics*, 12(1):318–341, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.

Bayraktar:2012:VES

[BKX12] Erhan Bayraktar, Constantinos Kardaras, and Hao Xing. Valuation equations for stochastic volatility models. *SIAM Journal on Financial Mathematics*, 3(1): 351–373, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.

Bernard:2013:PHC

[BL13] Carole Bernard and Wenbo V. Li. Pricing and hedging of Cliquet options and locally capped contracts. *SIAM Journal on Financial Mathematics*, 4(1):353–371, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.

Bechler:2015:OED

[BL15] Kyle Bechler and Michael Ludkovski. Optimal execution with dynamic order flow imbalance. *SIAM Journal on Financial Mathematics*, 6(1): 1123–1151, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.

Bouselmi:2016:CPA

[BL16] Aych Bouselmi and Damien Lamberton. The critical price of the American put near maturity in the jump diffusion

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.

Biagini:2019:FAB

[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:2023:LBM

[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.

Bressan:2017:SMO

[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.

Bouchard:2016:HUE

[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.

Bian:2011:SVF

[BMZ11] Baojun Bian, Sheng Miao, and Harry Zheng. Smooth value

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://epubs.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

[BP22] 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://epubs.siam.org/doi/10.1137/21M1444278`.

Borovykh:2018:ECV

[BPO18] 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

[BPR21] 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

[BPY16] 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.

Bayer:2022:POU

[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://epubs.siam.org/doi/10.1137/20M1357639`.

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.

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.

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.

Bosserhoff:2023:RDH

[BS23] 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://epubs.siam.org/doi/10.1137/22M149435X`.

BenTahar:2010:MPT

[BST10] 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

[BTW11] 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://epubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p989_s1`.

Burzoni:2016:AHM

[Bur16] 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.

Bauerle:2012:RIP

[BUV12] Nicole Bäuerle, Sebastian P. Urban, and Luitgard A. M. Veraart. The relaxed investor with partial information. *SIAM Journal on Financial Mathematics*, 3(1):304–327, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.

Bank:2019:OIT

[BV19] Peter Bank and Moritz Voß. Optimal investment with transient price impact. *SIAM Journal on Financial Mathematics*, 10(3): 723–768, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.

Broden:2011:CHO

[BW11] Mats Brodén and Magnus Wiktorsson. On the convergence of higher order hedging schemes: The delta–gamma case. *SIAM Journal on Financial Mathematics*, 2(1):55–78, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL `http://epubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p55_s1`.

Bartl:2023:SMO

[BW23] Daniel Bartl and Johannes Wiesel. Sensitivity of multiperiod optimization problems with respect to the adapted Wasserstein distance. *SIAM Journal on Financial Mathematics*, 14(2):704–720, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL `https://epubs.siam.org/doi/10.1137/22M1537746`.

Bensoussan:2014:TCP

[BWYY14] 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. *SIAM Journal on Financial Mathematics*, 5(1): 153–190, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.

Bayraktar:2022:SCS

[BWZ22] Erhan Bayraktar, Zhenhua Wang, and Zhou Zhou. Short communication: Stability of time-inconsistent stopping for one-dimensional diffusions. *SIAM Journal on Financial Mathematics*, 13(4):SC123–SC135, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL `https://epubs.siam.org/doi/10.1137/22M1510005`.

Bensoussan:2012:TTP

[BYY12] Alain Bensoussan, ZhongFeng Yan, and G. Yin. Threshold-type policies for real options using regime-switching models. *SIAM Journal on Financial Mathematics*, 3(1):667–689, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.

Bayraktar:2014:CSP

[BZ14] Erhan Bayraktar and Zhou Zhou. On controller-stopper problems with jumps and their applications to indifference pricing of American options. *SIAM Journal on Financial Mathematics*, 5(1):20–49, ???? 2014.

CODEN SJFMBJ. ISSN 1945-497X.

Barski:2020:CEG

[BZ20] Michał Barski and Jerzy Zabczyk. 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://epubs.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://epubs.siam.org/sifin/resource/1/sjfmbj/v3/i1/p182_s1`.

Caravenna:2016:GSA

[CC16] 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. URL `https://epubs.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://epubs.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 Cvitanić, and Türkay 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

[CCY23] 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://epubs.siam.org/doi/10.1137/21M1447453`.

Campi:2012:WIT

[CD12] 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

[CD13] 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

[CD22] 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.

URL https://epubs.siam.org/doi/10.1137/20M1375826.

Cartea:2017:ATM

[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.

Cont:2010:DII

[CDK10] 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:2013:PDM

[CdL13] Rama Cont and Adrien de Larrard. Price dynamics in a Markovian limit order market. *SIAM Journal on Financial Mathematics*, 4(1):1–25, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.

Cai:2021:OHP

[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.

Choi:2024:MAT

[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.

Capponi:2015:DCA

[CF15] 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.

Corielli:2010:PAD

[CFP10] 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.

Carr:2013:WQN

[CFR13] 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.

Cai:2016:ODH

[CFRT16] Jiatu Cai, Masaaki Fukasawa, Mathieu Rosenbaum, and Peter Tankov. Optimal discretization of hedging strategies with

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://epubs.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. URL `https://epubs.siam.org/doi/10.1137/22M1512338`.

Chau:2024:RFT

[Cha24] 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://epubs.siam.org/doi/10.1137/23M156032X`.

Cartea:2016:CFE

[CJ16] 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

[CJC23] 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

[CJJ20] 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.

Chassagneux:2016:EES

[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. *SIAM Journal on Financial Mathematics*, 7(1):993–1021, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.

Cartea:2016:MUC

[CJQ16] Álvaro Cartea, Sebastian Jaimungal, and Zhen Qin. Model uncertainty in commodity markets. *SIAM Journal on Financial Mathematics*, 7(1):1–33, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.

Cartea:2014:BLS

[CJR14] Álvaro Cartea, Sebastian Jaimungal, and Jason Ricci. Buy low, sell high: a high frequency trading perspective. *SIAM Journal on Financial Mathematics*, 5(1): 415–444, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.

Cont:2011:DHP

[CK11] Rama Cont and Yu Hang Kan. Dynamic hedging of portfolio credit derivatives. *SIAM Journal on Financial Mathematics*, 2(1):112–140, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL `http://epubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p112_s1`.

Chong:2018:CFS

[CK18] Carsten Chong and Claudia Klüppelberg. Contagion in financial systems: a Bayesian network approach. *SIAM Journal on Financial Mathematics*, 9(1): 28–53, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.

Cui:2018:GVF

[CKN18] Zhenyu Cui, J. Lars Kirkby, and Duy Nguyen. A general valuation framework for SABR and stochastic local volatility models. *SIAM Journal on Financial Mathematics*, 9(2):520–563, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.

Cheridito:2017:DFR

[CKT17] Patrick Cheridito, Michael Kupper, and Ludovic Tangpi. Duality formulas for robust pricing and hedging in discrete time. *SIAM Journal on Financial Mathematics*, 8(1):738–765, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.

Chen:2021:MLA

[CL21a] Tao Chen and Michael Ludkovski. A machine learning approach to adaptive robust utility maximization and hedging. *SIAM Journal on Financial Mathematics*, 12(3):1226–1256, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.

Chen:2021:FBP

[CL21b] Xinfu Chen and Jin Liang. A free boundary problem for corporate bond pricing and

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://epubs.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://epubs.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

[CLYZ24] 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

[CM10] 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

[CM12] D. Crisan and K. Manolarakis. Solving backward stochastic differential equations using the cubature method: Application to nonlinear pricing. *SIAM Journal on Financial Mathematics*,

3(1):534–571, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.

Campolieti:2017:SDM

[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.

Cont:2021:SPD

[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.

Czichowsky:2014:TCS

[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.

Carmona:2017:SIV

[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.

Cipriano:2021:OPH

[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.

Cozma:2018:CES

[CMR18] Andrei Cozma, Matthieu Mariapragassam, 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:2019:CHL

[CMR19] Andrei Cozma, Matthieu Mariapragassam, 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.

Carr:2011:SHU

[CN11] Peter Carr and Sergey Nadtochiy. Static hedging under time-homogeneous diffusions. *SIAM Journal on Financial Mathematics*, 2(1): 794–838, ???? 2011. CO-

DEN SJFMBJ. ISSN 1945-497X. URL `http://epubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p794_s1`.

Cheridito:2012:PCS

[CNP12] 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

[CO11] 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://epubs.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://epubs.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://epubs.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] Álvaro 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://epubs.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://epubs.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 quasi-linearization and spectral collo-

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://epubs.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://epubs.siam.org/doi/10.1137/20M1358670`.

Donnelly:2024:ECT

[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.

Detemple:2018:AOD

[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.

Davis:2011:JDR

[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://epubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p22_s1`.

Dia:2011:CCB

[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://epubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p866_s1`.

Dassios:2013:POP

[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.

Dolinsky:2022:SCU

[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://epubs.siam.org/doi/10.1137/21M1456431`.

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

[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://epubs.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

[dRP22] 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://epubs.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://epubs.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://epubs.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://epubs.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://epubs.siam.org/sifin/resource/1/sjfmbj/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.

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://epubs.siam.org/doi/10.1137/22M147877X`.

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.

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.

Feinstein:2023:CCO

[FH23] 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://epubs.siam.org/doi/10.1137/22M1498954`.

Fouque:2022:SSA

[FHS22] 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://epubs.siam.org/doi/10.1137/21M1428625`.

Fouque:2013:SMI

[FI13] 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

[FJJ20] 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://epubs.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. URL `https://epubs.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://epubs.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://epubs.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. URL `https://epubs.siam.org/doi/10.1137/22M1531567`.

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://epubs.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://epubs.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://epubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p383_s1`.

Fouque:2018:UVM

[FN18] Jean-Pierre Fouque and Ning Ning. Uncertain volatility models with stochastic bounds. *SIAM Journal on Financial Mathematics*, 9(4):1175–1207, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.

Fang:2011:FBV

[FO11] Fang Fang and Cornelis W. Oosterlee. A Fourier-based valuation method for Bermudan and barrier options under Heston's model. *SIAM Journal on Financial Mathematics*, 2 (1):439–463, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL `http://epubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p439_s1`.

Fox:2021:BPG

[FÖ21] Jamie Fox and Giray Ökten. Brownian path generation and polynomial chaos. *SIAM Journal on Financial Mathematics*, 12(2):724–743, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.

Fontana:2023:SCC

[Fon23] Claudio Fontana. Short communication: Caplet pricing in affine models for alternative risk-free rates. *SIAM Journal on Financial Mathematics*, 14(1):SC1–SC16, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL `https://epubs.siam.org/doi/10.1137/22M1513691`.

Forsyth:2020:MMC

[For20] Peter A. Forsyth. Multiperiod mean conditional value at risk asset allocation: Is it advantageous to be time consistent? *SIAM Journal on Financial Mathematics*, 11(2): 358–384, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.

Fodra:2015:HFT

[FP15] Pietro Fodra and Huyên Pham. High frequency trading and asymptotics for small risk aversion in a Markov renewal model. *SIAM Journal on Financial Mathematics*, 6(1):656–684, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.

Feinstein:2018:SEN

[FPR+18] Zachary Feinstein, Weijie Pang, Birgit Rudloff, Eric Schaanning, Stephan Sturm, and Mackenzie Wildman. Sensitivity of the Eisenberg–Noe clearing vector to individual interbank liabilities. *SIAM Journal on Financial Mathematics*, 9(4): 1286–1325, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.

Fouque:2014:AOP

[FR14] Jean-Pierre Fouque and Bin Ren. Approximation for option prices under uncertain volatility. *SIAM Journal on Financial Mathematics*, 5(1):360–383, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.

Frikha:2014:SRM

[Fri14] N. Frikha. Shortfall risk minimization in discrete time finan-

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. Tolmasky. 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.

Fujii:2022:SCM

[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://epubs.siam.org/doi/10.1137/21M1441055`.

Filipovic:2010:TSM

[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:2018:EST

[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.

Forde:2016:STA

[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: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://epubs.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://epubs.siam.org/doi/10.1137/22M1485760`.

Gnoatto:2014:AMM

[GG14] Alessandro Gnoatto and Martino Grasselli. An affine multi-currency 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://epubs.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 Kyounghee 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.

Gurdogan:2022:MAP

[GK22] 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://epubs.siam.org/doi/10.1137/21M1446411`.

Giesecke:2010:EES

[GKMT10] 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://epubs.siam.org/sifin/resource/1/sjfmbj/v1/i1/p868_s1`.

Griessler:2014:COD

[GKR14] 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

[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–

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://epubs.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://epubs.siam.org/doi/10.1137/20M1375905`.

Guan:2020:OIP

[GLZ20] Chonghu Guan, Xun Li, and Wenxin Zhou. An optimal investment problem with nonsmooth 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://epubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p512_s1`.

Grzelak:2011:HMS

[GO11b] Lech A. Grzelak and Cornelis W. Oosterlee. On the Heston model with stochastic interest rates. *SIAM Journal on Financial Mathematics*, 2 (1):255–286, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL `http://epubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p255_s1`.

Gobet:2015:AAB

[GP15] Emmanuel Gobet and Stefano Pagliarani. Analytical approximations of BSDEs with nonsmooth driver. *SIAM Journal on Financial Mathematics*, 6(1): 919–958, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.

Goldberg:2022:DB

[GPS22] Lisa R. Goldberg, Alex Papanicolaou, and Alex Shkolnik. The dispersion bias. *SIAM Journal on Financial Mathematics*, 13(2):521–550, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL `https://epubs.siam.org/doi/10.1137/21M144058X`.

Grbac:2015:ALM

[GPSS15] Zorana Grbac, Antonis Papapantoleon, John Schoenmakers, and David Skovmand. Affine LIBOR models with multiple curves: Theory, examples and calibration. *SIAM Journal on Financial Mathematics*, 6(1): 984–1025, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.

Garnier:2013:LDM

[GPY13] Josselin Garnier, George Papanicolaou, and Tzu-Wei Yang. Large deviations for a mean field model of systemic risk. *SIAM Journal on Financial Mathematics*, 4(1):151–184, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.

Grigorova:2020:EON

[GQS20] Miryana Grigorova, Marie-Claire Quenez, and Agnès Sulem. European options in a nonlinear incomplete market model with default. *SIAM Journal on Financial Mathematics*, 11(3):849–880, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.

Giles:2012:SFD

[GR12] Michael B. Giles and Christoph Reisinger. Stochastic finite differences and multilevel Monte Carlo for a class of SPDEs in finance. *SIAM Journal on Financial Mathematics*, 3(1):572–592, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X.

Gueant:2014:VEG

[GR14] Olivier Guéant and Guillaume Royer. VWAP execution and guaranteed VWAP. *SIAM Journal on Financial Mathematics*, 5(1):445–471, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.

Glasserman:2012:QTA

[GS12] Paul Glasserman and Sira Suchintabandid. Quadratic transform approximation for CDO

pricing in multifactor models. *SIAM Journal on Financial Mathematics*, 3(1):137–162, ???? 2012. CODEN SJFMBJ. ISSN 1945-497X. URL `http://epubs.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

[Gul10] 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

[Gul18] 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

[Guy22] 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://epubs.siam.org/doi/10.1137/21M1437408`.

Gulisashvili:2015:AAS

[GV15] 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.

Granelli:2016:MVR

[GV16] Andrea Granelli and Almut E. D. Veraart. Modeling the variance risk premium of equity indices: The role of dependence and contagion. *SIAM Journal on Financial Mathematics*, 7(1): 382–417, ???? 2016. CODEN SJFMBJ. ISSN 1945-497X.

Guo:2015:OEM

[GZ15] Xin Guo and Mihail Zervos. Optimal execution with multiplicative price impact. *SIAM Journal on Financial Mathematics*, 6(1): 281–306, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.

Hepperger:2010:OPH

[Hep10] Peter Hepperger. Option pricing in Hilbert space-valued jump-diffusion models using partial integro-differential equations. *SIAM Journal on Financial Mathematics*, 1(1):454–489, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.

Hinz:2010:SCC

[HF10] Juri Hinz and Max Fehr. Storage costs in commodity option pricing. *SIAM Journal on Financial Mathematics*, 1(1):729–751, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.

Hamel:2010:DSV

[HH10] Andreas H. Hamel and Frank Heyde. Duality for set-valued measures of risk. *SIAM Journal on Financial Mathematics*, 1 (1):66–95, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.

Horvath:2020:VOR

[HJT20] Blanka Horvath, Antoine Jacquier, and Peter Tankov. Volatility options in rough volatility models. *SIAM Journal on Financial Mathematics*, 11(2): 437–469, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.

Hambly:2017:SEE

[HK17a] Ben Hambly and Nikolaos Kolliopoulos. Stochastic evolution equations for large portfolios of stochastic volatility models. *SIAM Journal on Financial Mathematics*, 8(1):962–1014, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X. See erratum [HK19].

Horst:2017:WLL

[HK17b] Ulrich Horst and Dörte Kreher. A weak law of large numbers for a limit order book model with fully state dependent order dynamics. *SIAM Journal on Financial Mathematics*, 8(1): 314–343, ???? 2017. CODEN SJFMBJ. ISSN 1945-497X.

Hayashi:2018:WBM

[HK18] Takaki Hayashi and Yuta Koike. Wavelet-based methods for high-frequency lead-lag analysis. *SIAM Journal on Financial Mathematics*, 9(4):1208–1248, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.

Hambly:2019:ESE

[HK19] Ben Hambly and Nikolaos Kolliopoulos. Erratum: Stochastic Evolution Equations for Large

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

[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

[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

[HN14] 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

[HO11] Xinzheng Huang and Cornelis W. Oosterlee. Saddle-point 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://epubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p692_s1`.

Howison:2012:AAA

[How12] 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

[HR17] Weibing Huang and Mathieu Rosenbaum. Ergodicity and diffusivity of Markovian order

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 nonsmooth 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.

Hu:2023:CMM

[HSX23] 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://epubs.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://epubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p839_s1`.

Jacquier:2018:IVS

[JKR18] Antoine Jacquier and Martin Keller-Ressel. Implied volatility in strict local martingale models. *SIAM Journal on Financial Mathematics*, 9(1):171–189, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.

Jacquier:2013:SCL

[JL13] Antoine Jacquier and Matthew Lorig. The smile of certain Lévy-type models. *SIAM Journal on Financial Mathematics*, 4(1): 804–830, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.

Jarrow:2015:IEU

[JL15] Robert A. Jarrow and Martin Larsson. Informational efficiency under short sale constraints. *SIAM Journal on Financial Mathematics*, 6(1):804–824, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.

Jacquier:2018:OLL

[JL18] Antoine Jacquier and Hao Liu. Optimal liquidation in a level-I limit order book for large-tick Stocks. *SIAM Journal on Financial Mathematics*, 9(3):875–906, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.

Jarrow:2020:IET

[JL20a] Robert Jarrow and Martin Larsson. Informational efficiency with trading constraints: a characterization. *SIAM Journal on Financial Mathematics*, 11(4): 959–973, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.

Jeanblanc:2020:CCD

[JL20b] Monique Jeanblanc and Libo Li. Characteristics and constructions of default times. *SIAM Journal on Financial Mathematics*, 11(3):720–749, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.

Janecek:2020:OIH

[JLS20] Karel Janecek, Zheng Li, and Mihai Sîrbu. Optimal investment with high-watermark fee in a multidimensional jump diffusion model. *SIAM Journal on Financial Mathematics*, 11(3): 750–787, ???? 2020. CODEN SJFMBJ. ISSN 1945-497X.

Jaber:2021:MPS

[JMP21] Eduardo Abi Jaber, Enzo Miller, and Huyên Pham. Markowitz portfolio selection for multivariate affine and quadratic Volterra models. *SIAM Journal on Financial Mathematics*, 12(1):369–409, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.

Jacquier:2023:DCD

[JO23] Antoine Jacquier and Mugad Oumgari. Deep curve-dependent PDEs for affine rough volatility. *SIAM Journal on Financial Mathematics*, 14(2): 353–382, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL `https://epubs.siam.org/doi/10.1137/19M1267805`.

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.

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://epubs.siam.org/doi/10.1137/21M144640X`.

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.

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.

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

[JS11] 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://epubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p464_s1`.

Jacquier:2019:RHM

[JS19] 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

[JS24] 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://epubs.siam.org/doi/10.1137/24M1644791`.

Johnson:2011:BBA

[JSDN11] Paul V. Johnson, Nicholas J. Sharp, Peter W. Duck, and David P. Newton. A bridge between American and European options: The "Ameripean" delayed-exercise model.

SIAM Journal on Financial Mathematics, 2(1):965–988, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL `http://epubs.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://epubs.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://epubs.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.

Jusselin:2021:OMM

[Jus21] 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

[JV11] 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://epubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p538_s1`.

Kallblad:2020:BII

[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.

Kardaras:2015:VPE

[Kar15] Constantinos Kardaras. Valuation and parities for exchange options. *SIAM Journal on Financial Mathematics*, 6(1):140–157, ???? 2015. CODEN SJFMBJ. ISSN 1945-497X.

Kohatsu-Higa:2010:WKB

[KHOL10] A. Kohatsu-Higa and S. Ortiz-Latorre. Weak Kyle–back equilibrium models for Max and

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://epubs.siam.org/doi/10.1137/20M1380922`.

Kaakai:2024:ESS

[KMT24] 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://epubs.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 Huyên 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://epubs.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://epubs.siam.org/doi/10.1137/21M1411457`.

Kitapbayev:2024:MCU

[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.

Kratschmer:2010:ROS

[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.

Kusnetsov:2019:ICF

[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.

Kleisinger-Yu:2020:MPF

[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.

Lessy:2021:MML

[LDDD21] Djaffar Lessy, Nahla Dhib, Francine Diener, and Marc Di-

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://epubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p79_s1`.

Levendorskii:2018:PAA

[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. CODEN SJFMBJ. ISSN 1945-497X.

Liang:2010:OCR

[LHJ10] 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.

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://epubs.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.

Leung:2011:OTP

[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://epubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p768_s1`.

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, Danping 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. URL `https://epubs.siam.org/doi/10.1137/21M1412517`.

Laruelle:2011:OSO

[LLP11] 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://epubs.siam.org/sifin/resource/1/sjfmbj/v2/i1/p1042_s1`.

Landriault:2023:OSE

[LLP23] 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://epubs.siam.org/doi/10.1137/22M1513538`.

Li:2014:DBS

[LLS14] 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

[LLX19] 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://epubs.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://epubs.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.

Lototsky:2021:KCS

[LP21] 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

[LPY21] 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

[LR16] 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

[LS16] 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 SenGupta. 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://epubs.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. 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 Donatien 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://epubs.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://epubs.siam.org/sifin/resource/1/sjfmbj/v3/i1/p66_s1`.

Martini:2022:NAS

[MM22] 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://epubs.siam.org/doi/10.1137/20M1351060`.

Monnier:2013:RND

[Mon13a] 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

[Mon13b] 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

[Mos21] 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

[MP23] Godeliva Petrina Marisu and Chi Seng Pun. Bayesian es-

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://epubs.siam.org/doi/10.1137/21M1427176`.

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.

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.

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.

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

[MS10] 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

[MS14] 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

[MSW21] 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

[MT17] 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://epubs.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://epubs.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.

Neufeld:2024:DDD

[NSY24] Ariel Neufeld, Julian Sester, and Daiying Yin. Detecting data-driven robust statistical arbitrage strategies with deep neural networks. *SIAM Journal on Financial Mathematics*, 15(2): 436–472, May 2024. CODEN SJFMBJ. ISSN 1945-497X.

Neuman:2022:OSA

[NV22] Eyal Neuman and Moritz Voß. Optimal signal-adaptive trading with temporary and transient price impact. *SIAM Journal on Financial Mathematics*, 13(2): 551–575, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL `https://epubs.siam.org/doi/10.1137/20M1375486`.

Ning:2021:WPS

[NW21] Ning Ning and Jing Wu. Well-posedness and stability analysis of two classes of generalized stochastic volatility models. *SIAM Journal on Financial Mathematics*, 12(1):79–109, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.

Nadtochiy:2013:ASS

[NZ13] Sergey Nadtochiy and Thaleia Zariphopoulou. An approximation Scheme for solution to the optimal investment problem in incomplete markets. *SIAM Journal on Financial Mathematics*, 4(1):494–538, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.

Nadtochiy:2019:OCF

[NZ19] Sergey Nadtochiy and Thaleia Zariphopoulou. Optimal contract for a fund manager with capital injections and endogenous trading constraints. *SIAM Journal on Financial Mathematics*, 10(3):698–722, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.

Nutz:2022:RDR

[NZ22] Marcel Nutz and Yuchong Zhang. Reward design in risk-taking contests. *SIAM Journal on Financial Mathematics*, 13 (1):129–146, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL `https://epubs.siam.org/doi/10.1137/21M1397386`.

Ogetbil:2023:EDF

[ÖH23] Orcan Ögetbil and Bernhard Hientzsch. Extensions of dupire formula: Stochastic interest rates and stochastic local volatility. *SIAM Journal on Financial Mathematics*, 14(2): 452–474, ???? 2023. CODEN SJFMBJ. ISSN 1945-497X. URL `https://epubs.siam.org/doi/10.1137/21M1390906`.

Papanicolaou:2013:DRD

[Pap13] Andrew Papanicolaou. Dimension reduction in discrete time portfolio optimization with partial information. *SIAM Journal on Financial Mathematics*, 4(1): 916–960, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.

Papanicolaou:2018:ESC

[Pap18] A. Papanicolaou. Extreme-strike comparisons and structural bounds for SPX and VIX options. *SIAM Journal on Financial Mathematics*, 9(2):401–434, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.

Putzig:2010:OAF

[PBH10] L. Putzig, D. Becherer, and I. Horenko. Optimal allocation of a futures portfolio utilizing numerical market phase detection. *SIAM Journal on Financial Mathematics*, 1(1):752–779, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.

Pesenti:2023:POW

[PJ23] Silvana M. Pesenti and Sebastian Jaimungal. Portfolio optimization within a Wasserstein ball. *SIAM Journal on Financial Mathematics*, 14(4):1175–1214, November 2023. CODEN SJFMBJ. ISSN 1945-497X.

Park:2010:PSU

[PO10] Sungwoo Park and Dianne P. O'Leary. Portfolio selection using Tikhonov filtering to estimate the covariance matrix. *SIAM Journal on Financial Mathematics*, 1(1):932–961, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X. URL `http://epubs.siam.org/sifin/resource/1/sjfmbj/v1/i1/p932_s1`.

Pennanen:2010:HCP

[PP10] Teemu Pennanen and Irina Penner. Hedging of claims with physical delivery under convex transaction costs. *SIAM Journal on Financial Mathematics*, 1(1):158–178, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.

Pagliarani:2013:AEL

[PPR13] Stefano Pagliarani, Andrea Pascucci, and Candia Riga. Adjoint expansions in local Lévy models. *SIAM Journal on Financial Mathematics*, 4(1):265–296, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.

Pages:2018:PAA

[PPS18] Gilles Pagès, Olivier Pironneau, and Guillaume Sall. The parareal algorithm for American options. *SIAM Journal on Financial Mathematics*, 9(3):966–993, ???? 2018. CODEN SJFMBJ. ISSN 1945-497X.

Pitera:2024:SCU

[PR24] Marcin Pitera and Miklós Rásonyi. Short communication: Utility-based acceptability indices. *SIAM Journal on Financial Mathematics*, 15(2):SC28–SC40, May 2024. CODEN SJFMBJ. ISSN 1945-497X.

Predoiu:2011:OEG

[PSS11] Silviu Predoiu, Gennady Shaikhet, and Steven Shreve. Optimal execution in a general one-sided limit-order book. *SIAM Journal on Financial Mathematics*,

2(1):183–212, ???? 2011. CODEN SJFMBJ. ISSN 1945-497X. URL http://epubs.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. URL https://epubs.siam.org/doi/10.1137/21M1440189.

Peng:2023:RGR

[PWX23] 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.

Protter:2024:OBQ

[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.

Pirjol:2016:SMA

[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.

Qi:2023:GCM

[Qi23] 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://epubs.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://epubs.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://epubs.siam.org/doi/10.1137/21M1425207`.

Saporito:2020:SCP

[Sap20] 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

[Sch15] 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

[Sek13] 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

[Shi17] 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

[SS15] 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.

Schied:2017:HFL

[SSZ17] 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

[Str14] 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

[SV17] 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

[SW22] 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://epubs.siam.org/doi/10.1137/21M1455619`.

Saporito:2021:PDD

[SZ21] Yuri F. Saporito and Zhaoyu Zhang. Path-dependent deep

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://epubs.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://epubs.siam.org/doi/10.1137/22M1487527`.

Schoenmakers:2013:ODM

[SZH13] John Schoenmakers, Jianing Zhang, and Junbo Huang. Optimal dual martingales, their analysis, and application to new algorithms for Bermudan products. *SIAM Journal on Financial Mathematics*, 4(1):86–116, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.

Trevinno-Aguilar:2015:DPS

[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.

Tissot-Daguette:2022:SCP

[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://epubs.siam.org/doi/10.1137/21M1451439`.

Tehranchi:2016:UBB

[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.

Tian:2023:PPT

[Tia23] 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://epubs.siam.org/doi/10.1137/22M1471614`.

Tan:2018:OTP

[TT18] Zongjun Tan and Peter Tankov. Optimal trading policies for wind energy producer. *SIAM*

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://epubs.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://epubs.siam.org/doi/10.1137/22M1530070`.

Vellekoop:2022:ESA

[VG22] Michel Vellekoop and Marcellino 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://epubs.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://epubs.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://epubs.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://epubs.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, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.

Wang:2015:HSC

[WBT15] 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

[WMH24] 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

[WX21] 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

[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://epubs.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://epubs.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://epubs.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. URL https://epubs.siam.org/doi/10.1137/22M1511977.

Zhang:2016:CNP

[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:2023:SCS

[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://epubs.siam.org/doi/10.1137/23M1569137.

Zhitlukhin:2023:CGS

[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://epubs.siam.org/doi/10.1137/21M1394370.

Zhou:2021:UMW

[Zho21] Zhou Zhou. Utility maximization when shorting American options. *SIAM Journal on Financial Mathematics*, 12(1):47–78, ???? 2021. CODEN SJFMBJ. ISSN 1945-497X.

Zhang:2022:AMC

[ZL22] Gongqiu Zhang and Lingfei Li. Analysis of Markov chain approximation for diffusion models with nonsmooth coefficients. *SIAM Journal on Financial Mathematics*, 13(3):1144–1190, ???? 2022. CODEN SJFMBJ. ISSN 1945-497X. URL `https://epubs.siam.org/doi/10.1137/21M1440098`.

Zhang:2013:EPE

[ZO13] B. Zhang and C. W. Oosterlee. Efficient pricing of European-style Asian options under exponential Lévy processes based on Fourier cosine expansions. *SIAM Journal on Financial Mathematics*, 4(1): 399–426, ???? 2013. CODEN SJFMBJ. ISSN 1945-497X.

Zheng:2014:MBA

[ZRA14] Ban Zheng, François Roueff, and Frédéric Abergel. Modelling bid and ask prices using constrained Hawkes processes: Ergodicity and scaling limit. *SIAM Journal on Financial Mathematics*, 5(1):99–136, ???? 2014. CODEN SJFMBJ. ISSN 1945-497X.

Zeng:2019:MMC

[ZX19] Ailing Zeng and Jungong Xue. Multilevel Monte Carlo method for path-dependent barrier interest rate derivatives. *SIAM Journal on Financial Mathematics*, 10(1):214–242, ???? 2019. CODEN SJFMBJ. ISSN 1945-497X.

Zariphopoulou:2010:MIR

[ZŽ10] Thaleia Zariphopoulou and Gordan Žitković. Maturity-independent risk measures. *SIAM Journal on Financial Mathematics*, 1(1):266–288, ???? 2010. CODEN SJFMBJ. ISSN 1945-497X.