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

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## Title word cross-reference

1 [CCL+11]. 3/2 [Liu15]. $\alpha$ [CMP21]. CARMA$(p, q)$ [MPR21]. $K$ [Shi17]. $\Lambda$ [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].

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