

Publication List

1. "Finite Dimensional Filters for a Class of Ito-processes with Jumping Parameters", *Stochastics*, **4**, No 2. (1980)
2. "Finite Optimal Filters For a Class of Nonlinear Diffusions with Jumping Parameters", *Stochastics*, **6**, (1982)
3. (with J. Grandell) "An insensitivity Result of the Ruin Probability", *Scandinavian Actuarial Journal*, 148-156. (1985)
4. "Optimal Consumption with Stochastic Prices in Continuous time". (with M.Persson and J. Myhrman), *Journal of Applied Probability*, **24**, 35-47, (1987)
5. "Exponential Inequalities for Ruin Probabilities in the Cox Case", (with J. Grandell), *Scandinavian Actuarial Journal*, 77-111. (1988)
6. "Adaptive Prediction and Reversed Martingales". (with B. Johansson), *Stochastic Processes and Their Applications*. **43**, 191-222, (1992)
7. "On Theorems of de Finetti Type for Continuous Time Stochastic Processes". (with B. Johansson), *Scandinavian Journal of Statistics*. **20**,289-312 (1993).
8. "On the term structure of discontinuous interest rates". *Obozrenie Prikladnoi i Promyshlennoi Matematiki (Surveys in applied and industrial mathematics*. In Russian.) **2**, 627-657, (1995)
9. "[Parameter Estimation and Reverse Martingales](#)". (with B. Johansson), *Stochastic Processes and their Applications*, **63**, 235-263, (1996)
10. "Interest Rate Theory". In *Financial Mathematics*, Springer Lecture Notes in Mathematics, Vol. **1656**. Springer Verlag, (1997).
11. "On the reduction of multiplicity in systems modeling", (with A. Gombani), In: *Operators, Systems and Linear Algebra: Three Decades of Algebraic Systems Theory*. Teubner Verlag, (1997)
12. "[Bond Market Structure in the Presence of Marked Point Processes](#)". (with Y.Kabanov and W. Runggaldier), *Mathematical Finance*, **7**, 211-239, (1997).
13. "[Toward a general theory of bond markets](#)". (with G. di Masi, Y.Kabanov and W. Runggaldier), *Finance and Stochastics*, **1**, 141-174, (1997).

14. ["Diversified portfolios in continuous time"](#). (with B. Näslund), *European Finance Review*, **1**, 361-387. (1998)
15. "Some system theoretic aspects of interest rate theory". (with A. Gombani and B. Christenssen), *Insurance, Mathematics and Economics*, **22**, 17-23. (1998).
16. ["Interest rate dynamics and consistent forward rate curves"](#). (with B. Christenssen), *Mathematical Finance*, **9**:4, 323-348. (1999).
17. ["Minimal realizations of interest rate models"](#). (with A. Gombani), *Finance and Stochastics*, **3**, 413-432. (1999)
18. ["On the existence of finite dimensional realizations for nonlinear forward rate models"](#). (with L. Svensson), *Mathematical Finance*, **11**, 205-243, (2001)
19. ["A Geometric View of Interest Rate Theory"](#). In: *Option Pricing, Interest Rates and Risk Management*, (eds Jouini *et al*), Cambridge University Press, (2001).
20. ["Interest rate dynamics and consistent forward rate curves"](#). (with B. Christensen), In: *The New Interest Rate Models*. (ed. L.Hughston), RISK Publications, (2001).
21. ["On the construction of finite dimensional realizations for nonlinear forward rate models"](#). (with C. Landén), *Finance and Stochastics*, **6**, 303-331 (2002).
22. ["On the pricing of real estate index linked swaps"](#). (with E. Clapham), *Journal of Housing Economics*, **11**, 418-432, (2002).
23. ["On the Term Structure of Forward and Futures Prices"](#). (with C. Landén), In: *Mathematical Finance--Bachelier Congress 2000*, Springer Verlag, (2002).
24. ["On the use of numeraires in option pricing"](#). (with S. Benninga & Z. Wiener), *Journal of Derivatives*, **2**, 43-58, (2002).
25. ["Finite dimensional Markovian realizations for stochastic volatility forward rate models"](#). (with C. Landén and L. Svensson), *Proceedings of the Royal Society, Series A*, **460**, 53-83, (2004).
26. ["A Note on Wick Products and the Fractional Black-Scholes Model"](#). (with H. Hult), *Finance and Stochastics*, **9**, 197-209, (2005)
27. ["On the Geometry of Interest Rate Models"](#), In: *Paris-Princeton lectures on Mathematical Finance, 2002*. Springer Lecture Notes in Mathematics, Vol **1814**, (2004)
28. ["Finite dimensional Markovian realizations for futures price term structure models"](#). (with M. Blix and C. Landen), *International Journal of Theoretical and Applied Finance*, **9**, No 3, 281-314. (2006)

29. ["Towards a general theory of good deal bounds"](#). (with I. Slinko), *Review of Finance*, **10**, 221-260, (2006).
30. ["On the Timing Option in a Futures Contract"](#). (with F. Biagini), *Mathematical Finance*, **17**, 267-283. (2007)
31. ["Term Structure Models with parallel and Proportional Shifts"](#). (with B.A. Jensen and F. Armerin), *Applied Mathematical Finance*, **14**, 243-260, (2007)
32. "Topics in Interest Rate Theory". In: *Handbooks in Operations Research and Management Science: Financial Engineering*, (Eds. J. Birge & V. Linetsky), Elsevier. (2008)
33. "An Overview of Interest Rate Theory". *Handbook of Financial Time Series*. (Eds. R. Davis *et al*) Springer Verlag. (2009)
34. "Change of Numeraire". In: *Encyclopedia of Quantitative Finance*. Wiley. (2010)
35. "The Heath-Jarrow-Morton Approach." In: *Encyclopedia of Quantitative Finance*. Wiley. (2010)
36. "Interest rate theory and geometry". (with R. Gaspar), Forthcoming in: *Portugaliae Mathematica*.
37. ["Optimal Investment under Partial Information"](#). (with M.H.A. Davis and C. Landén), *Mathematical Methods in Operations Research* (2010), **71**, Number 2, pp 371-399
38. "Mean--Variance Portfolio Optimization with State Dependent Risk Aversion". (with A. Murgoci and X. Zhou). Forthcoming in *Mathematical Finance*. (2012).