Publications

- Andersson, H. (2010). Valuation and risk assessment of pension benefit guarantee commitments, *Journal of Money, Investment and Banking* 15, 29-46.
- Andersson, H. (2008). Borgensåtaganden – riskbedömning och kapitalkrav, in Jennergren et al ed. *Redovisning i fokus*, Studentlitteratur.
- Andersson, H. (2007). Are commodity prices mean reverting? *Applied Financial Economics* 17, 769-783.
- Andersson, H (2003). Valuation and hedging of long-term asset-linked contracts, Dissertation, EFI/HHS 2003.
- Andersson, H. (2002). A mean-reverting stochastic volatility option pricing model with an analytic solution, *Social Science Research Network*, SSRN.
- Andersson, H. (1999). Capital budgeting in a situation with variable utilisation of capacity – an example from the pulp industry, *SWOBA working paper*, 1999:4.
- Andersson, H. (1999). Capital budgeting and the dependency on output price specification, *Conference paper* NFEK99.