

Fakultät für Mathematik

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Journal Papers

Entries:

- [1/12]: Czado, C.; Kolbe, A., Model-based Quantification of the Volatility of Options at Transaction Level with Extended Count Regression Models, *Applied Stochastic Models in Business and Industry*, 2006, 23, 1, 1-21
- [2/12]: Gong, X.; Huber, M.; Lanzinner, S.; Zagst, R., Zertifikate - Mehrwert für Privatanleger?, *Zeitschrift für das gesamte Kreditwesen*, 2006, 59, 22, 1235-1239
- [3/12]: Holzman, H.; S., Koch; A., Min, Almost sure limit theorems for U-statistics, *Statistics and Probability Letters*, 2004, 69, 3, 261-269
- [4/12]: Hubalek, F.; Kallsen, J.; Krawczyk, L., Variance-Optimal Hedging for Processes with Stationary Independent Increments, *The Annals of Applied Probability*, 2006, 16, 2, 853-885
- [5/12]: Kalemanova, A.; Werner, R., A Short Note on the Efficient Implementation of the NIG Distribution, working paper, 2006, -
- [6/12]: Kallsen, J., Sigma-Localization and Sigma-Martingales, *Theory of Probability and its Applications*, 2004, 48, 1, 152-163
- [7/12]: Kallsen, J.; Kühn, C., On Utility-Based Derivative Pricing with and without Intermediate Trades, *Statistics and Decisions*, 2006, 24, 4, 415-434
- [8/12]: Kallsen, J.; Kühn, C., Pricing Derivatives of American and Game Type in Incomplete Markets, *Finance and Stochastics*, 2004, 8, 2, 261-284
- [9/12]: Kallsen, J.; Tankov, P., Characterization of Dependence of Multidimensional Lévy Processes Using Lévy Copulas, *Journal of Multivariate Analysis*, 2006, 97, 7, 1551-1572
- [10/12]: Schöttle, K.; Werner, R., Towards Reliable Efficient Frontiers, *Journal of Asset Management*, 2006, 7, 2, 128-141
- [11/12]: Schöttle, K.; Werner, R., Consistency of Robust Portfolio Estimators, working paper, 2006, -
- [12/12]: Werner, R., Cascading - an Adjusted Exchange Method for Robust Conic Programming, *Central European Journal of Operations Research*, 2006, 16, 2, 179-189