Hochschulbibliographie

Name: M13 Lehrstuhl für Finanzmathematik (Prof. Zagst)

Occurences:
- Hochschulbibliographie > 2017 > Fakultäten > Mathematik
Entries:


[14/18]: Ivanov, E.; Min, A.; Ramsauer, F., Copula-Based Factor Models for Multivariate Asset Returns, Econometrics, 2017


[18/18]: Zagst, R; Zou, B., Optimal investment with transaction costs under cumulative prospect theory in discrete time, Mathematics and Financial Economics, 2017, 11, 4, 393-421