

*Publikationsverzeichnis (Stand Februar 2025)*

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**Bücher**

**S. Desmettre, R. Korn (2018)**, *Lehrbuch*, Moderne Finanzmathematik: Theorie und praktische Anwendungen: Band II, Erweiterungen des Black-Scholes Modells, Zins, Kreditrisiko und Statistik; Springer Verlag  
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- [28] **E. Buckwar, S. Desmettre, A. Mallinger, A. Meddah (2024)**, *American option pricing using generalised stochastic hybrid systems*, akzeptiert zur Veröffentlichung in **Journal of Stochastic Analysis**
- [27] **S. Desmettre, C. Laudagé, J. Sass (2024)**, *Scalarized Utility-Based Multi-Asset Risk Measures*, **Scandinavian Actuarial Journal**, online veröffentlicht am 10. Oktober 2024, <https://doi.org/10.1080/03461238.2024.2410211>
- [26] **C. Laudagé, F. Aichinger, S. Desmettre (2024)**, *A Comparative Study of Factor Models for Different Periods of the Electricity Spot Price Market*, **Journal of Commodity Markets**, 36, 100435, <https://doi.org/10.1016/j.jcomm.2024.100435>
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- [17] **S. Desmettre, C. Laudagé, J. Sass (2020)**, *Good Deal Bounds for Option Prices under Value-at-Risk and Expected Shortfall Constraints*, **Risks**, 8(4), 114, 22 Seiten, <https://doi.org/10.3390/risks8040114>
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## Arbeitspapiere

- [3] **D. Khurana, S. Desmettre, E. Buckwar (2024)**, *Exact simulation of the first-passage time of SDEs to time-dependent thresholds*, verfügbar unter <https://arxiv.org/abs/2412.13060>
- [2] **L. De Gennaro Aquino, S. Desmettre, Y. Havrylenko, M. Steffensen (2024)**, *Equilibrium control theory for Kihlstrom–Mirman preferences in continuous time*, verfügbar unter <https://arxiv.org/abs/2407.16525>
- [1] **S. Desmettre, S. Merkel, A. Mickel, A. Steinicke (2023)**, *Worst-Case Optimal Investment in Incomplete Markets*, verfügbar unter <https://arxiv.org/abs/2311.10021>

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- [3] **J. Varela, N. Wehn, S. Desmettre, R. Korn (2017)**, *Real-Time Financial Risk Measurement of Dynamic Complex Portfolios with Python and PyOpenCL*, 7th Workshop on Python for High-Performance and Scientific Computing (PyHPC '17), Denver (USA)
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- [1] **S. Desmettre, R. Korn, T. Sayer (2015)**, *Option Pricing in Practice - Heston's Stochastic Volatility Model*, 'Currents in Industrial Mathematics', Springer

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### Veröffentlichte Software: R-Paketete auf CRAN

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