

# Assoz. Univ.-Prof. Dr. Sascha Desmettre

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Publikationsverzeichnis (Stand Oktober 2024)

## 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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- [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>.
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- [24] **S. Desmettre, M. Steffensen (2023)**, *Equilibrium Investment with Random Risk Aversion*, **Mathematical Finance**, 33(3), 946-975, <https://doi.org/10.1111/mafi.12394>.
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- [21] **S. Desmettre, J. Wenzel (2021/22)**, *On the Valuation of Discrete Asian Options in High Volatility Environments*, **Applied Mathematical Finance**, 28(6), 508–533, <https://doi.org/10.1080/1350486X.2022.2108858>.
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- [18] **S. Desmettre, G. Leobacher, L.C.G. Rogers (2021)**, *Change of drift in one-dimensional diffusions*, **Finance & Stochastics**, 25(2), 359-381, <https://doi.org/10.1007/s00780-021-00451-w>.
- [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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- [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] **B. Spangl, S. Desmettre, P. Ruckdeschel (2015)**, *Statistical Models for Dynamics in Extreme Value Processes*, Proceedings of the 30th International Workshop on Statistical Modeling, Linz (Austria), Volume 1, 360–366.

## Buchkapitel

- [3] **S. Desmettre, R. Horsky, R. Korn (2019)**, *Das Kapitalmarktmodell als Basis der Simulation*, Praxishandbuch Lebensversicherungsmathematik: Simulation und Klassifikation von Produkten, VVW GmbH.
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## Veröffentlichte Software: R-Pakete auf CRAN

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**RobExtremes: Optimally Robust Estimation for Extreme Value Distributions**, Autoren *P. Ruckdeschel und M. Kohl*, mit Beiträgen von S. Desmettre, G. Kroisandt, E. Massini, D. Pupashenko und B. Spangl, Version 1.1.0, 04/2019.