Quantitative Finance

Authors and titles for Jul 2011

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[1] **arXiv:1107.0164 [pdf]**

One-year reserve risk including a tail factor: closed formula and bootstrap approaches

Alexandre Boumezoued, Yoboua Angoua, Laurent Devineau (SAF), Jean-Philippe Boisseau
Comments: 48 pages
Subjects: **Risk Management (q-fin.RM)**

[2] **arXiv:1107.0170 [pdf]**

Revenue diversification in emerging market banks: implications for financial performance

Saoussen Ben Gamra (CEPN), Dominique Plihon (CEPN)
Subjects: **General Finance (q-fin.GN)**

[3] **arXiv:1107.0480 [pdf]**

The Second Wave of the Global Crisis? A Log-Periodic Oscillation Analysis of Commodity Price Series

Askar Akaev, Alexei Fomin, Andrey Korotayev
Comments: 12 pages, 9 figures. This research has been supported by the Presidium of the Russian Academy of Sciences (Project "Complex System Analysis and Mathematical Modeling of the World Dynamics")
Subjects: **Statistical Finance (q-fin.ST)**

[4] **arXiv:1107.0838 [pdf, ps, other]**

Role of Diversification Risk in Financial Bubbles

Wanfeng Yan, Ryan Woodard, Didier Sornette
Comments: 22 pages, 2 figures
Subjects: **General Finance (q-fin.GN)**

[5] **arXiv:1107.0839 [pdf, other]**

Efficiency and Equilibria in Games of Optimal Derivative Design

Ulrich Horst, Santiago Moreno-Bromberg
Comments: 34 pages and 6 figures
Subjects: **Trading and Market Microstructure (q-fin.TR)**

[6] **arXiv:1107.1078 [pdf, ps, other]**

Finance Without Probabilistic Prior Assumptions

Frank Riedel

Subjects: **General Finance (q-fin.GN)**

[7] **arXiv:1107.1174 [pdf, ps, other]**

Scaling properties and universality of first-passage time probabilities in financial markets

Josep Perelló, Mario Gutiérrez-Roig, Jaume Masoliver

Comments: 7 pages, 5 figures

Journal-ref: Phys. Rev. E 84, 066110 (2011)

Subjects: **Statistical Finance (q-fin.ST)**; Mathematical Physics (math-ph); Data Analysis, Statistics and Probability (physics.data-an)

[8] **arXiv:1107.1380 [pdf, other]**

Quantifying mortality risk in small defined-benefit pension schemes

Catherine Donnelly

Subjects: **Risk Management (q-fin.RM)**

[9] **arXiv:1107.1451 [pdf, other]**

Multiplicative noise, fast convolution, and pricing

Giacomo Bormetti, Sofia Cazzaniga

Comments: 19 pages, 16 figures

Subjects: **Computational Finance (q-fin.CP)**

[10] **arXiv:1107.1617 [pdf, ps, other]**

On optimal investment for a behavioural investor in multiperiod incomplete market models

Laurence Carassus, Miklos Rasonyi

Subjects: **Portfolio Management (q-fin.PM)**; Optimization and Control (math.OC); Probability (math.PR)

[11] **arXiv:1107.1787 [pdf, ps, other]**

An Optimal Execution Problem in Geometric Ornstein-Uhlenbeck Price Process

Takashi Kato

Comments: 19 pages, 4 figures

Subjects: **Trading and Market Microstructure (q-fin.TR)**; Optimization and Control (math.OC)

[12] **arXiv:1107.1831 [pdf, ps, other]**

Adjoints and Automatic (Algorithmic) Differentiation in Computational Finance

Cristian Homescu

Comments: 23 pages

Subjects: **Computational Finance (q-fin.CP)**

[13] **arXiv:1107.1834 [pdf, ps, other]**

Implied Volatility Surface: Construction Methodologies and Characteristics

Cristian Homescu
Comments: 40 pages
Subjects: **Computational Finance (q-fin.CP)**; Pricing of Securities (q-fin.PR)

[14] **arXiv:1107.2164 [pdf, other]**

KISS approach to credit portfolio modeling

Mikhail Voropaev
Subjects: **Risk Management (q-fin.RM)**; Portfolio Management (q-fin.PM)

[15] **arXiv:1107.2562 [pdf, ps, other]**

Quantum Financial Economics - Risk and Returns

Carlos Pedro Gonçalves
Comments: 18 pages; 5 figures; Based on talk given at the conference "As Ci\^encias Sociais: Abordagens de Investiga\c{c}\~ao" (Lisbon, 2011)
Subjects: **Risk Management (q-fin.RM)**; Adaptation and Self-Organizing Systems (nlin.AO); Physics and Society (physics.soc-ph)

[16] **arXiv:1107.2716 [pdf, ps, other]**

Stability of exponential utility maximization with respect to market perturbations

Erhan Bayraktar, Ross Kravitz
Comments: Final version. To appear in "Stochastic Processes and Their Applications"
Subjects: **Portfolio Management (q-fin.PM)**; Probability (math.PR)

[17] **arXiv:1107.2748 [pdf, other]**

The explicit Laplace transform for the Wishart process

Alessandro Gnoatto, Martino Grasselli
Comments: Revised version, new applications included
Subjects: **Pricing of Securities (q-fin.PR)**; Probability (math.PR); Computational Finance (q-fin.CP); Risk Management (q-fin.RM)

[18] **arXiv:1107.2988 [pdf, ps, other]**

Robust Maximization of Asymptotic Growth under Covariance Uncertainty

Erhan Bayraktar, Yu-Jui Huang
Comments: To appear in the Annals of Applied Probability. Key Words and Phrases: Asymptotic growth rate, robustness, covariance uncertainty, Pucci's operator, principal eigenvalue for fully nonlinear elliptic operators
Subjects: **Portfolio Management (q-fin.PM)**; Optimization and Control (math.OC); Probability (math.PR)

[19] **arXiv:1107.3095 [pdf, ps, other]**

Keynesian Economics After All

A. Johansen, I. Simonsen
Comments: Latex, 4 pages, 1 figure
Subjects: **General Finance (q-fin.GN)**

[20] **arXiv:1107.3171 [pdf, ps, other]**

Clarifications to Questions and Criticisms on the Johansen-Ledoit-Sornette Bubble Model

Didier Sornette, Ryan Woodard, Wanfeng Yan, Wei-Xing Zhou
Comments: 22 pages, 3 figures

Subjects: **General Finance (q-fin.GN)**

[21] **arXiv:1107.3287 [pdf, ps, other]**

On the Zipf strategy for short-term investments in WIG20 futures

B. Bieda, P. Chodorowski, D. Grech

Comments: 13 pages, 6 figures, 1 table, presented at the 5-th FENS symposium on Physics in Economic and Social Systems, Warsaw 2010

Subjects: **General Finance (q-fin.GN)**; Data Analysis, Statistics and Probability (physics.data-an)

[22] **arXiv:1107.3293 [pdf, ps, other]**

On the Representation of General Interest Rate Models as Square Integrable Wiener Functionals

Lane P. Hughston, Francesco Mina

Comments: 17 pages

Subjects: **General Finance (q-fin.GN)**; Pricing of Securities (q-fin.PR)

[23] **arXiv:1107.3364 [pdf, ps, other]**

Models for the impact of all order book events

Zoltan Eisler, Jean-Philippe Bouchaud, Julien Kockelkoren

Comments: 12 pages, 5 figures, to appear in the proceedings of Market Microstructure - Confronting Many Viewpoints

Subjects: **Trading and Market Microstructure (q-fin.TR)**; Statistical Finance (q-fin.ST)

[24] **arXiv:1107.3942 [pdf, other]**

Identification of clusters of investors from their real trading activity in a financial market

Michele Tumminello, Fabrizio Lillo, Jyrki Piilo, Rosario N. Mantegna

Comments: 25 pages, 5 figures

Subjects: **Trading and Market Microstructure (q-fin.TR)**; Social and Information Networks (cs.SI); Physics and Society (physics.soc-ph)

[25] **arXiv:1107.4146 [pdf, ps, other]**

A Map of the Brazilian Stock Market

Leonidas Sandoval Junior

Journal-ref: Advances in Complex Systems 2, Vol. 15, No. 4 (2012) 1250042

Subjects: **Statistical Finance (q-fin.ST)**

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