



Quantitative Finance

Authors and titles for Jul 2011

[total of 43 entries: [1-25](#) | [26-43](#)]

[showing 25 entries per page: [fewer](#) | [more](#) | [all](#)]

[1] [arXiv:1107.0164](#) [[pdf](#)]

One-yea 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](#)]

Optimal Execution Problem for Geometric Ornstein-Uhlenbeck Price Process

Takashi Kato

Comments: 10 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 Ciências Sociais: Abordagens de Investigação" (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

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

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

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](#)

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

[total of 43 entries: [1-25](#) | [26-43](#)]

[showing 25 entries per page: [fewer](#) | [more](#) | [all](#)]

Links to: [arXiv](#), [form interface](#), [find](#), [q-fin](#), [1202](#), [contact](#), [help](#) ([Access key](#) information)