Quantitative Finance

Authors and titles for Jul 2011, skipping first 25

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[26] **arXiv:1107.4210 [pdf, ps, other]**

Investment/consumption problem in illiquid markets with regime-switching

Paul Gassiat, Fausto Gozzi, Huyên Pham

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

[27] **arXiv:1107.4476 [pdf, other]**

The effect of round-off error on long memory processes

Gabriele La Spada, Fabrizio Lillo

Comments: 46 pages, 8 figures, 4 tables

Subjects: **Statistical Finance (q-fin.ST)**; Statistics Theory (math.ST)

[28] **arXiv:1107.4632 [pdf, ps, other]**

From Smile Asymptotics to Market Risk Measures

Ronnie Sircar, Stephan Sturm

Comments: 24 pages, 4 figures

Subjects: **Risk Management (q-fin.RM)**; Probability (math.PR); General Finance (q-fin.GN)

[29] **arXiv:1107.4881 [pdf, ps, other]**

A note on essential smoothness in the Heston model

Martin Forde, Antoine Jacquier, Aleksandar Mijatovic

Comments: 5 pages; a version of this note is to appear in Finance & Stochastics

Subjects: **Pricing of Securities (q-fin.PR)**; Probability (math.PR)

[30] **arXiv:1107.5122 [pdf, ps, other]**

Spontaneous symmetry breaking of arbitrage

Jaehyung Choi

Comments: 23 pages, 6 figures; Published version

Journal-ref: Physica A: Statistical Mechanics and its Applications 391 (2012), pp. 3206-3218

Subjects: **General Finance (q-fin.GN)**; Statistical Mechanics (cond-mat.stat-mech); Portfolio Management (q-fin.PM)

[31] **arXiv:1107.5373 [pdf, ps, other]**

Econophysics: Bridges over a Turbulent Current

Shu-Heng Chen, Sai-Ping Li

Comments: 50 pages, to be published in a forthcoming special issue of International Review of Financial Analysis

Subjects: **General Finance (q-fin.GN)**; Physics and Society (physics.soc-ph)

[32] **arXiv:1107.5720 [pdf, ps, other]**

An algorithm for calculating the set of superhedging portfolios and strategies in markets with transaction costs

Andreas Löhne, Birgit Rudloff

Comments: 37 pages, 8 figures

Subjects: **Pricing of Securities (q-fin.PR)**; Computational Finance (q-fin.CP)

[33] **arXiv:1107.5728 [pdf, other]**

The network of global corporate control

Stefania Vitali, James B. Glattfelder, Stefano Battiston

Comments: Main Text (10 pages, 3 figures and 1 table) and Supporting Information (26 pages, 7 figures and 4 tables), 2nd version (with minor comments, typos removed, detailed acknowledgement, better referencing of Supporting Information)

Journal-ref: PLoS ONE 6(10), e25995 (2011)

Subjects: **General Finance (q-fin.GN)**; Social and Information Networks (cs.SI); Physics and Society (physics.soc-ph)

[34] **arXiv:1107.5852 [pdf, ps, other]**

Necessary and sufficient conditions in the problem of optimal investment with intermediate consumption

Oleksii Mostovyi

Comments: In this version the no-arbitrage assumption is changed from M\neq \emptyset, where M denotes the set of locally equivalent martingale measures, to Z\neq \emptyset, where Z denotes the set of equivalent martingale deflators

Subjects: **Portfolio Management (q-fin.PM)**

[35] **arXiv:1107.0036 (cross-list from cs.AI) [pdf, ps]**

Can We Learn to Beat the Best Stock

A. Borodin, R. El-Yaniv, V. Gogan

Journal-ref: Journal Of Artificial Intelligence Research, Volume 21, pages 579-594, 2004

Subjects: **Artificial Intelligence (cs.AI)**; Trading and Market Microstructure (q-fin.TR)

[36] **arXiv:1107.0183 (cross-list from math.PR) [pdf, other]**

BSDEs in Utility Maximization with BMO Market Price of Risk

Christoph Frei, Markus Mocha, Nicholas Westray

Comments: 33 pages, 1 figure

Journal-ref: Stochastic Process. Appl., 122 (6): 2486 - 2519, 2012

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

[37] **arXiv:1107.0190 (cross-list from math.OC) [pdf, ps, other]**

The Stability of the Constrained Utility Maximization Problem - A BSDE Approach

Markus Mocha, Nicholas Westray

Comments: 30 pages

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

[38] **arXiv:1107.1607 (cross-list from math.PR) [pdf, ps, other]**

Path properties and regularity of affine processes on general state spaces

Christa Cuchiero, Josef Teichmann

Subjects: **Probability (math.PR)**; General Finance (q-fin.GN)

[39] **arXiv:1107.1895 (cross-list from math.OC) [pdf, ps, other]**

On Investment-Consumption with Regime-Switching

Traian A.Pirvu, Huayue Zhang

Subjects: **Optimization and Control (math.OC)**; Systems and Control (cs.SY); Portfolio Management (q-fin.PM)

[40] **arXiv:1107.3456 (cross-list from cond-mat.other) [pdf, ps, other]**

Exploring complex networks via topological embedding on surfaces

Tomaso Aste, Ruggero Gramatica, T. Di Matteo

Comments: 18 pages, 7 figures

Journal-ref: Physical Review E 86, 036109 (2012)

Subjects: **Other Condensed Matter (cond-mat.other)**; Mathematical Physics (math-ph); Physics and Society (physics.soc-ph); Statistical Finance (q-fin.ST)

[41] **arXiv:1107.4057 (cross-list from cs.AI) [pdf, ps, other]**

The Harmonic Theory; A mathematical framework to build intelligent contextual and adaptive computing, cognition and sensory system

Nick Mehrdad Loghmani

Comments: 16 pages, 8 figures

Subjects: **Artificial Intelligence (cs.AI)**; Information Theory (cs.IT)

[42] **arXiv:1107.5420 (cross-list from nlin.CD) [pdf]**

Recurrence Quantification Analysis of Financial Market Crashes and Crises

Oleksandr Piskun, Sergii Piskun

Comments: 19 pages, 15 figures

Subjects: **Chaotic Dynamics (nlin.CD)**; General Finance (q-fin.GN)

[43] **arXiv:1107.2346 (cross-list from math-ph) [pdf, ps, other]**

Parrondo-like behavior in continuous-time random walks with memory

Miquel Montero

Comments: 8 pages, 3 figures, revtex; enlarged and revised version

Journal-ref: Phys. Rev. E 84, 051139 (2011)

Subjects: **Mathematical Physics (math-ph)**; Statistical Mechanics (cond-mat.stat-mech); Statistical Finance (q-fin.ST)