



Quantitative Finance

Authors and titles for Jul 2011, skipping [first 25](#)

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

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

[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)

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

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