



# 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

Journal-ref: Quantitative Finance, 2012, 1-14 iFirst

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](#)]

## Adjoint 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 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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