# Full List of Reviewed Articles until 2010

#### Michael Kohlmann

### January 31, 2011

## References

- Dewen Xiong and Michael Kohlmann. Mean variance hedging in a general jump market. Int. J. Theor. Appl. Finance, 13(5):789–820, 2010.
- [2] Dewen Xiong and Michael Kohlmann. The mean-variance hedging in a bond market with jumps. *Stochastic Anal. Appl.*, 28(5):793–819, 2010.
- [3] Dewen Xiong and Michael Kohlmann. An S-related DCV generated by a convex function in a jump market. Stochastic Anal. Appl., 28(2):202–225, 2010.
- [4] Michael Kohlmann and Dewen Xiong. The S-related dynamic convex valuation in the Brownian motion setting. Stochastic Anal. Appl., 28(2):171–189, 2010.
- [5] Michael Kohlmann, Dewen Xiong, and Zhongxing Ye. Mean variance hedging in a general jump model. Appl. Math. Finance, 17(1-2):29–57, 2010.
- [6] Dewen Xiong and Michael Kohlmann. The dynamic convex valuation related to the price process in a market with general jumps. *Stochastic Anal. Appl.*, 27(3):604–636, 2009.
- [7] Dewen Xiong and Michael Kohlmann. The dynamic q-valuation of a contingent claim in a continuous market model. *Stochastic Anal. Appl.*, 27(1):95– 124, 2009.
- [8] Michael Kohlmann and Dewen Xiong. The minimal entropy and the convergence of the *p*-optimal martingale measures in a general jump model. *Stochastic Anal. Appl.*, 26(5):941–977, 2008.
- [9] Christian Bender and Michael Kohlmann. Optimal superhedging under non-convex constraints – a BSDE approach. Int. J. Theor. Appl. Finance, 11(4):363–380, 2008.
- [10] Michael Kohlmann and Dewen Xiong. The p-optimal martingale measure when there exist inaccessible jumps. Int. J. Pure Appl. Math., 37(3):321– 348, 2007.

- [11] Michael Kohlmann and Dewen Xiong. The mean-variance hedging of a defaultable option with partial information. *Stochastic Anal. Appl.*, 25(4):869–893, 2007.
- [12] Michael Kohlmann, Dewen Xiong, and Zhongxing Ye. Change of filtrations and mean-variance hedging. *Stochastics*, 79(6):539–562, 2007.
- [13] Michael Kohlmann and Christina R. Niethammer. On convergence to the exponential utility problem. *Stochastic Processes Appl.*, 117(12):1813–1834, 2007.
- [14] Michael Kohlmann and Shanjian Tang. Multidimensional backward stochastic Riccati equations and applications. SIAM J. Control Optim., 41(6):1696–1721, 2003.
- [15] Michael Kohlmann and Shanjian Tang. Minimization of risk and linear quadratic optimal control theory. SIAM J. Control Optimization, 42(3):1118–1142, 2003.
- [16] Michael Kohlmann and Shanjian Tang. Global adapted solution of onedimensional backward stochastic Riccati equations, with application to the mean-variance hedging. *Stochastic Processes Appl.*, 97(2):255–288, 2002.
- [17] Wolfgang Stummer. A toolbox for generalized relative entropies, EMM and contingent claim valuation. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5–7, 2000. Basel: Birkhäuser. 345-354 (2001)., 2001.
- [18] Rudolf Gorenflo, Francesco Mainardi, Enrico Scalas, and Marco Raberto. Fractional calculus and continuous-time finance. III: The diffusion limit. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5–7, 2000. Basel: Birkhäuser. 171-180 (2001)., 2001.
- [19] Jean-Pierre Fouque, George Papanicolaou, and Ronnie Sircar. Stochastic volatility and epsilon-martingale decomposition. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5–7, 2000. Basel: Birkhäuser. 152-161 (2001)., 2001.
- [20] David Lefèvre, Bernt Ø ksendal, and Agnès Sulem. An introduction to optimal consumption with partial observation. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5–7, 2000. Basel: Birkhäuser. 239-249 (2001)., 2001.
- [21] Sergio Albeverio, Lanjun Lao, and Xuelei Zhao. On-line portfolio strategy with prediction. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 19-28 (2001)., 2001.

- [22] Bernhard Peisl. Riccati equation and viscosity solutions in mean variance hedging. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 283-292 (2001)., 2001.
- [23] Sergio Albeverio, Lanjun Lao, and Xuelei Zhao. Continuous time financial market, transaction cost and transaction intensity. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 29-39 (2001)., 2001.
- [24] Svetlana I. Boyarchenko and Sergei Z. Levendorskij. Option pricing and hedging under regular Lévy processes of exponential type. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 121-130 (2001)., 2001.
- [25] Eckhard Platen. A minimal financial market model. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 293-301 (2001)., 2001.
- [26] Johannes Leitner. Continuous time CAPM, price for risk and utility maximization. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 250-260 (2001)., 2001.
- [27] R.J. Elliott and J. van der Hoek. Fractional Brownian motion and financial modelling. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 140-151 (2001)., 2001.
- [28] Arunabha Bagchi and K.Suresh Kumar. An infinite factor model for the interest rate derivatives. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 59-68 (2001)., 2001.
- [29] Luisa Tibiletti. Incremental Value-at-Risk: Traps and misinterpretations. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 355-364 (2001)., 2001.
- [30] Mark H.A. Davis, Walter Schachermayer, and Robert G. Tompkins. Installment options and static hedging. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 131-139 (2001)., 2001.

- [31] Hans-Joachim Girlich. First steps to stochastic finance. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 168-170 (2001)., 2001.
- [32] Sch
- [33] R.N. Krutchenko and A.V. Melnikov. Quantile hedging for a jump-diffusion financial market model. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 215-229 (2001)., 2001.
- [34] Michael Kohlmann and Shanjian Tang. New developments in backward stochastic Riccati equations and their applications. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 194-214 (2001)., 2001.
- [35] Fred E. Benth, Kenneth H. Karlsen, and Kristin Reikvam. On the existence of optimal controls for a singular stochastic control problem in finance. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 79-88 (2001)., 2001.
- [36] Yuriy Krvavych and Yuliya Mishura. Exponential formula and Girsanov theorem for mixed semilinear stochastic differential equations. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 230-238 (2001)., 2001.
- [37] Frederik Boetius. Bounded variation singular stochastic control and associated Dynkin game. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 111-120 (2001)., 2001.
- [38] Miklós Rásonyi. A note on equivalent martingale measure with bounded density. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 302-306 (2001)., 2001.
- [39] Rafał Wojakowski and Mark Shackleton. On option expected returns. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 365-374 (2001)., 2001.
- [40] Mark Shackleton and Rafał Wojakowski. Reversible real options. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 339-344 (2001)., 2001.

#### [41] Schr

- [42] Julia Schmelz. Transaction processes among autonomous traders. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 317-327 (2001)., 2001.
- [43] S. Nagornii and G. Dozeman. Liquidity risk in energy markets. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 271-282 (2001)., 2001.
- [44] Andrew E.B. Lim and Xun Yu Zhou. LQ control and mean-variance portfolio selections: The stochastic parameter case. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 261-270 (2001)., 2001.
- [45] Vicky Henderson. Passport options outside the Black Scholes world. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 181-193 (2001)., 2001.
- [46] Vladimir Gazda. Mutual debts compensation as graph theory problem. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 162-167 (2001)., 2001.
- [47] T. Bielecki, A. Harris, J. Li, and S. Pliska. Risk sensitive asset management: Two empirical examples. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 99-110 (2001)., 2001.
- [48] Francesca Biagini. A quadratic approach to interest rates models in incomplete markets. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 89-98 (2001)., 2001.
- [49] José Fajardo Barbachan. Arbitrage and pricing with collateral. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 69-78 (2001)., 2001.
- [50] Agata Altieri and Tiziano Vargiolu. Optimal default boundary in a discrete time setting. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 49-58 (2001)., 2001.

- [51] David R. Alexander and Emmanuel E. Haven. Demand heterogeneity and price volatility. Kohlmann, Michael (ed.) et al., Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5-7, 2000. Basel: Birkhäuser. 40-48 (2001)., 2001.
- [52] Michael (ed.) Kohlmann and Shanjian (ed.) Tang. Mathematical finance. Workshop of the mathematical finance research project, Konstanz, Germany, October 5–7, 2000. Basel: Birkhäuser. 374 p., 2001.
- [53] Michael Kohlmann and Xun Yu Zhou. Relationship between backward stochastic differential equations and stochastic controls: A linear-quadratic approach. SIAM J. Control Optimization, 38(5):1392–1407, 2000.
- [54] Michael Kohlmann. Reflected forward backward stochastic differential equations and contingent claims. Chen, Shuping (ed.) et al., Control of distributed parameter and stochastic systems. Proceedings of the international conference (IFIP WG 7.2), Hangzhou, China, June 19-22, 1998. Boston, MA: Kluwer Academic Publishers. 223-230 (1999)., 1999.
- [55] Frederik Boetius and Michael Kohlmann. Connections between optimal stopping and singular stochastic control. *Stochastic Processes Appl.*, 77(2):253–281, 1998.
- [56] Michael Kohlmann and Peter Renner. Optimal control of diffusions: A verification theorem for viscosity solutions. Syst. Control Lett., 28(5):247– 253, 1996.
- [57] Robert J. Elliott and Michael Kohlmann. The second order minimum principle and adjoint process. *Stochastics Stochastics Rep.*, 46(1-2):25–39, 1994.
- [58] Robert J. Elliott, Michael Kohlmann, and Jack W. Macki. A proof of the minimum principle using flows. Ann. Pol. Math., 51:141–145, 1990.
- [59] Robert J. Elliott and Michael Kohlmann. Integration by parts and the Malliavin calculus. Stochastic differential systems, Proc. 4th Conf., Bad Honnef/FRG 1988, Lect. Notes Control Inf. Sci. 126, 128-139 (1989)., 1989.
- [60] Robert J. Elliott and Michael Kohlmann. Martingale representation and the Malliavin calculus. *Appl. Math. Optimization*, 20(1):105–112, 1989.
- [61] Robert J. Elliott and Michael Kohlmann. The variational principle for optimal control of diffusions with partial information. Syst. Control Lett., 12(1):63–69, 1989.
- [62] Robert J. Elliott and Michael Kohlmann. The adjoint process in stochastic optimal control. Stochastic differential systems, Proc. 4th Conf., Bad Honnef/FRG 1988, Lect. Notes Control Inf. Sci. 126, 115-127 (1989)., 1989.

- [63] John S. Baras, Robert J. Elliott, and Michael Kohlmann. The partially observed stochastic minimum principle. SIAM J. Control Optimization, 27(6):1279–1292, 1989.
- [64] Robert J. Elliott and Michael Kohlmann. The existence of smooth densities for the prediction filtering and smoothing problems. Acta Appl. Math., 14(3):269–286, 1989.
- [65] Norbert (ed.) Christopeit, Kurt (ed.) Helmes, and Michael (ed.) Kohlmann. Stochastic differential systems. Proceedings of the 4th Bad Honnef conference, Bad Honnef, FRG, June 20-24, 1988. Lectures Notes in Control and Information Sciences, 126. Berlin etc.: Springer-Verlag. ix, 342 p. DM 87.00 , 1989.
- [66] Robert J. Elliott and Michael Kohlmann. Integration by parts and densities for jump processes. *Stochastics Stochastics Rep.*, 27(2):83–97, 1989.
- [67] Robert J. Elliott and Michael Kohlmann. Integration by parts, homogeneous chaos expansions and smooth densities. Ann. Probab., 17(1):194–207, 1989.
- [68] Robert J. Elliott and Michael Kohlmann. A short proof of a martingale representation result. Stat. Probab. Lett., 6(5):327–329, 1988.
- [69] Michael Kohlmann. Viscosity solutions in partially observed control. Stochastic differential systems, Proc. 3rd Bad Honnef Conf. 1985, Lect. Notes Control Inf. Sci. 78, 217-226 (1986)., 1986.
- [70] M. Kohlmann. Concepts for the derivation of optimal partially observed controls. From local times to global geometry, control and physics, Emanations from Warwick Symp. Stochastic diff. equations appl., Coventry/Engl. 1984/85, Pitman Res. Notes Math. Ser. 150, 233-272 (1986)., 1986.
- [71] N. (ed.) Christopeit, K. (ed.) Helmes, and M. (ed.) Kohlmann. Stochastic differential systems. Proceedings of the 3rd Bad Honnef Conference, June 3-7, 1985. Lecture Notes in Control and Information Sciences, 78. Berlin etc.: Springer-Verlag. V, 372 p. DM 62.00, 1986.
- [72] B. Grigelionis and R. Mikulyavichyus. Robustness in the theory of nonlinear filtration. *Lith. Math. J.*, 22:365–371, 1983.
- [73] M. Kohlmann. Robust filtering for systems with correlation between signal and observation. Theory and application of random fields, Proc. IFIP-WG 7/1 Working Conf., Bangalore/India 1982, Lect. Notes Control Inf. Sci. 49, 146-155 (1983)., 1983.
- [74] N. Christopeit and M. Kohlmann. Some recent results on the control of partially observable stochastic systems. Stochastic differential systems, Proc. 2nd Conf., Bad Honnef 1982, Lect. Notes Control Inf. Sci. 43, 251-275 (1982)., 1982.

- [75] Robert J. Elliott and Michael Kohlmann. On the existence of optimal partially observed controls. Appl. Math. Optimization, 9:41–66, 1982.
- [76] R. Boel and M. Kohlmann. A control problem in a manifold with nonsmooth boundary. Stochastic differential systems, Proc. 2nd Conf., Bad Honnef 1982, Lect. Notes Control Inf. Sci. 43, 229-250 (1982)., 1982.
- [77] M. Kohlmann. A property of the laws of submartingales and its application to stochastic optimal control. *Litov. Mat. Sb.*, 22(1):79–85, 1982.
- [78] M. (ed.) Kohlmann and N. (ed.) Christopeit. Stochastic differential systems. Proceedings of the 2nd Bad Honnef Conference of the SFB 72 of the DFG at the University of Bonn, June 28 - July 2, 1982. Lecture Notes in Control and Information Sciences, 43. Berlin-Heidelberg-New York: Springer-Verlag. XII, 377 p. DM 43.50; \$ 17.40, 1982.
- [79] M. Kohlmann. Existence of optimal controls for a partially observed semimartingale. Stochastic Processes Appl., 13:215–226, 1982.
- [80] M. Kohlmann. Survey on existence results in nonlinear optimal stochastic control of semimartingales. Optimization and optimal control, Proc. Conf., Oberwolfach 1980, Lect. Notes Control Inf. Sci. 30, 187-210 (1981)., 1981.
- [81] Robert J. Elliott and Michael Kohlmann. Robust filtering for correlated multidimensional observations. *Math. Z.*, 178:559–578, 1981.
- [82] R. Boel and M. Kohlmann. Stochastic optimal control over double martingales. Analysis and optimization of stochastic systems, Proc. int. Conf., Oxford 1978, 73-83 (1980)., 1980.
- [83] M.H.A. Davis and M. Kohlmann. Stochastic control by measure transformation: A general existence result. *Inf. Sci.*, 21:195–208, 1980.
- [84] Rene Boel and Michael Kohlmann. Semimartingale models of stochastic optimal control, with applications to double martingales. SIAM J. Control Optimization, 18:511–533, 1980.
- [85] Michael Kohlmann, Armand Makowski, and Raymond Rishel. Representation results for jump processes with application to optimal stopping. *Stochastics*, 4:143–165, 1980.
- [86] Robert J. Elliott and Michael Kohlmann. The variational principle and stochastic optimal control. *Stochastics*, 3:229–241, 1980.
- [87] Bernd Beekes and Michael Kohlmann. Optimales Stoppen stetiger Prozesse. 1979.
- [88] Michael Kohlmann and Raymond Rishel. A variational inequality for a partially observed stopping time problem. Stochastic control theory and stochastic differential systems, Proc. Workshop, Bad Honnef 1979, Lect. Notes Control Inf. Sci. 16, 472-480 (1979)., 1979.

- [89] M. (ed.) Kohlmann and W. (ed.) Vogel. Stochastic control theory and stochastic differential systems. Proceedings of a workshop of the "Sonderforschungsbereich 72 der Deutschen Forschungsgemeinschaft an der Universität Bonn" which took place in January 1979 at Bad Honnef. Lecture Notes in Control and Information Sciences. 16. Berlin, Heidelberg, New York: Springer-Verlag. XII, 615 p. DM 60.00; \$ 33.00, 1979.
- [90] M. Kohlmann. Optimality conditions in optimal control of jump processesextended abstract. Proc. Oper. Res. 7, Vortr. Jahrestag. DGOR, Kiel 1977, 48-57 (1978)., 1978.
- [91] Michael Kohlmann. A martingale approach to optimal control of jump processes. Oper. Res. Verf. 28, 2nd Symp. Oper. Res., Teil 1, Aachen 1977, 168-182 (1978)., 1978.