A. List of submitted papers

1. (with Chen, L. and Nualart, D.) Regularity and strict positivity of densities for the nonlinear stochastic heat equation. Submitted.

2. (with Khoa Le) Asymptotics of the density of parabolic Anderson random fields. Near completion.


9. (with Chen, X. and Song, J.) Feynman-Kac formula for fractional heat equation driven by fractional white noise. Submitted.

10. (with Agram N. and Øksendal B.) Mean-Field backward stochastic differential equations and applications. Submitted.

11. (with Liu, Yanghui and Tindel, S.) On the necessary and sufficient conditions to solve a heat equation with general Additive Gaussian noise. Submitted.
B. List of refereed publications


91. (with B. Øksendal and A. Sulem) Optimal portfolio in a fractional Black-Scholes market driven by fractional Brownian motion. Infinite Dimensional Analysis, Quantum Probability and Related Topics, Vol. 6 (2004), 519-536.


95. (with B. Øksendal) Fractional white noise calculus and applications to finance. Infinite Dimensional Analysis, Quantum Probability and Related Topics, Vol. 6 (2003), 1-32.


119. (with B. Øksendal) Optimal time to invest when the price processes are geometric Brownian motions, Finance and Stochastics, 2 (1998), 295-310.


130. (with S. Cambanis) The exact convergence rate of Euler-Maruyama scheme and application to sample design, Stochastics and Stochastics Reports, 59 (1996), 211-240.


