LIST OF PUBLICATIONS

Monographs and chapters in monographs


Papers

5. Svetlana Boyarchenko and Sergei Levendorski, Preemption games under Lévy uncertainty, revised version submitted to Games and Economic Behavior.
6. Oleg Kudravtsev and Sergei Levendorski, Efficient pricing options with barrier and lookback features under Lévy processes, revision under preparation for Finance and Stochastics.


