

LIST OF PUBLICATIONS

Miklós Rásonyi

PhD thesis

- [0] M. Rásonyi: On certain problems of arbitrage theory in discrete-time financial market models. *PhD thesis, Université de Franche-Comté, Besançon*, 2002.

Appeared in periodicals:

- [1] M. Rásonyi: A note on martingale measures with bounded densities, *Proceedings of the Steklov Institute of Mathematics*, vol. 237, 203–207, 2002.
- [2] Yu. M. Kabanov, M. Rásonyi, Ch. Stricker: No-arbitrage criteria for financial markets with efficient friction, *Finance and Stochastics*, vol. 6, 371–382, 2002.
- [3] Yu. M. Kabanov, M. Rásonyi, Ch. Stricker: On the closedness of sums of convex cones in L^0 and the robust no-arbitrage property, *Finance and Stochastics*, vol. 7, 403–412, 2003.
- [4] M. Rásonyi: A remark on the superhedging theorem under transaction costs, *Séminaire de Probabilités*, vol. XXXVII, 394–398, Springer, 2003.
- [5] M. Rásonyi: Equivalent martingale measures for large financial markets in discrete time. *Mathematical Methods of Operations Research*, vol. 58, 401–415, 2003.
- [6] M. Rásonyi: Arbitrage pricing theory and risk-neutral measures. *Decisions in Economics and Finance*, vol. 27, 109–123, 2004.
- [7] M. Rásonyi: Arbitrázs nagy pénzügyi piacokon. (In Hungarian.) *SZIGMA*, vol. 35, 123–130, 2004.
- [8] M. Rásonyi, L. Stettner: On utility maximization in discrete-time market models. *Annals of Applied Probability*, vol. 15, 1367–1395, 2005.

- [9] L. Carassus, M. Rásonyi: Convergence of utility indifference prices to the superreplication price. *Mathematical Methods of Operations Research*, vol. 64, 145–154, 2006.
- [10] L. Carassus, M. Rásonyi: Optimal strategies and utility-based price converge when agents' preferences do. *Mathematics of Operations Research*, vol. 32, 102–117, 2007.
- [11] L. Carassus, M. Rásonyi: Convergence of utility indifference prices to the superreplication price: the whole real line case. *Acta Applicandae Mathematicae*, vol. 96, 119–135, 2007.
- [12] M. Rásonyi: New methods in the arbitrage theory of financial markets with transaction costs, *Séminaire de Probabilités XLI*, Lecture Notes in Mathematics **1934**, 455–462, Springer, Berlin, 2008.
- [13] P. Guasoni, M. Rásonyi and W. Schachermayer: Consistent price systems and face-lifting pricing under transaction costs, *Annals of Applied Probability*, **18**, 491–520, 2008.
- [14] M. Rásonyi: A note on arbitrage in term structure. *Decisions in Economics and Finance*, **31**, 73–79, 2008.
- [15] P. Guasoni, M. Rásonyi and W. Schachermayer: The fundamental theorem of asset pricing for continuous processes under small transaction costs. *Forthcoming in Annals of Finance*, 2009.
- [16] V. Prokaj and M. Rásonyi: Local and true martingales in discrete time, *Accepted by Theory of Probability and Its Applications*, 2009.
- [17] M. Rásonyi: Arbitrage under transaction costs revisited. Forthcoming in: *Optimality and Risk - Modern Trends in Mathematical Finance*, ed.: F. Delbaen, M. Rásonyi, Ch. Stricker. Springer, 2009.
- [18] M. Rásonyi, W. Schachermayer and R. Warnung: Hiding the drift. Forthcoming in *Annals of Probability*, 2009.

Submitted:

- [19] P. Guasoni and M. Rásonyi: The fundamental theorem of asset pricing under transaction costs.
- [20] M. Rásonyi: On the statistical analysis of quantized Gaussian AR(1) processes.

- [21] L. Carassus, M. Rásonyi: Risk-averse asymptotics for reservation prices.

Appeared as part of a book:

- [22] L. Stettner, M. Rásonyi: On the existence of optimal portfolios for the utility maximization problem in discrete time financial market models. "From stochastic calculus to mathematical finance- the Shiryaev Festschrift", pp. 589-608, Springer, 2006.

Appeared in proceedings:

- [23] L. Gerencsér, Gy. Michaletzky, M. Rásonyi: Model uncertainty and performance in option pricing, *Proceedings of the 38th IEEE Conference on Control and Decision (CDC'99), Phoenix*, 3964–3965, 1999.
- [24] M. Rásonyi: A note on martingale measures with bounded density, In M. Kohlmann, editor, *Proceedings of the Workshop on Mathematical Finance, 3-7 October, 2000, Konstanz*, 302–306, Birkhäuser, 2001.
- [25] L. Gerencsér, M. Rásonyi, Zs. Vágó: Controlled Lyapunov-exponents with applications in optimization, finance and biology. *Proceedings of the 11th Mediterranean Conference on Control and Automation (electronic), MED'03*, T5-013, Rhodes, June 18-20, 2003.
- [26] M. Rásonyi, L. Stettner: Utility maximization in discrete-time financial market models. *Proceedings of Stochastic Finance 2004 (electronic)*, Lisbon, September 26-30, 2004.
- [27] L. Gerencsér, M. Rásonyi, Zs. Vágó: Controlled Lyapunov-exponents with applications. *Proceedings of the 43rd IEEE Conference on Control and Decision (electronic)*, Paradise Island, Bahamas, 2550–2554, 2004.
- [28] L. Gerencsér, M. Rásonyi, Zs. Vágó: Log-optimal portfolios and control Lyapunov exponents. *Proceedings of the 44th IEEE Conference on Control and Decision and European Control Conference, Seville, CDC-ECC'05*, 1764–1769, 2005.