

# A Bibliography of Publications in *SIAM Journal on Financial Mathematics*

Nelson H. F. Beebe  
University of Utah  
Department of Mathematics, 110 LCB  
155 S 1400 E RM 233  
Salt Lake City, UT 84112-0090  
USA

Tel: +1 801 581 5254

FAX: +1 801 581 4148

E-mail: [beebe@math.utah.edu](mailto:beebe@math.utah.edu), [beebe@acm.org](mailto:beebe@acm.org),  
[beebe@computer.org](mailto:beebe@computer.org) (Internet)

WWW URL: <https://www.math.utah.edu/~beebe/>

26 August 2024

Version 1.28

## Title word cross-reference

1 [CCL<sup>+</sup>11]. 3/2 [Liu15].  $\alpha$  [CMP21].  
CARMA( $p, q$ ) [MPR21].  $K$  [Shi17].  $\Lambda$   
[BP22].  $\mathbf{H}^3$  [FZ16].  $t$  [KP18].  $X$  [CSS20].

**-Hypergeometric** [CMP21]. **-Quantiles**  
[BP22]. **-Scheme** [Shi17]. **-Value** [CSS20].

**500** [Guy22].

**Ability** [Cot21]. **Absence** [AS10].

**Acceptability** [PR24]. **Accidents** [CF15].

**Accuracy** [FHS22]. **Accurate** [War13].

**Across** [LLP11]. **Adapted** [BW23].

**Adaptive** [CCFLYZ24, CL21a, NV22].

**Adjoint** [PPR13]. **Adjusted** [BFZ21].

**Adjustment** [AC17]. **Adjustments**  
[BPO18, CCFK20, CSS20, dRP22].

**Advantageous** [For20]. **Affect** [DJ23].

**Affine** [CLP18, CW12, EGG10, Fon23,  
GG14, GPSS15, JMP21, JO23]. **against**

[BBP23]. **Agency** [MR18]. **Agent**  
[BH16, FT22, HZ16, MR18, Zha23, CDW24].

**Agents** [Lon20]. **Algorithm**

[BFZ24, FJO21, HLLR16, LLP11, PPS18].

**Algorithmic** [CDJ17]. **Algorithms**

[BBH<sup>+</sup>21, BDL11, KMT24, SZH13].

**Allocation** [ACDP18, For20, PBH10].

**Almgren** [ANW23]. **Almgren-Chriss**

[ANW23]. **Alpha** [LLX19]. **Alpha-Maxmin**

[LLX19]. **Alternative** [Fon23, vSDF19].

**Always** [Zha23]. **Ambiguity** [PW22].

**American** [ATL12, BZ14, BHZ15, BL16,

CDP21, CPZ22, DK18, GL22, GHK21,

How12, HRW13, JSDN11, JV11, LT19, Lel18, LHJ10, Liu15, PPS18, RW12, Zho21]. **Ameripean** [JSDN11]. **Analysis** [ALMY23, BH16, BBH<sup>+</sup>21, Bic12, BGH21, BK18, CY21, FHS22, GV15, HK18, LLM<sup>+</sup>23, LS21, Mon13a, NW21, RS12, SZH13, SSZ16, ZL22]. **Analytic** [FL13a, KP16]. **Analytical** [FT20, GP15]. **Analytically** [CFR13]. **Anchor** [GK22]. **Anomalous** [JT20]. **Anticipated** [CSS20]. **Application** [CM12, EM21, HO11, SZH13, Shi17, War13]. **Applications** [BZ14, CCL<sup>+</sup>11, FL13a, GGHZ23, GKR14, HLLR16, KP16, Li22, Str14, WMH24]. **Approach** [BCN23, BAGM20, BHY19, BK15, BGO21, BDL11, CG20, CCY12, COW19, COW22, CL21a, CK18, EJJ15, FMM11a, FHS22, HS12, LLP11, LLL21, LMS22, MW13, PW22, Pun21, SZ21, VFL23]. **Approaches** [FKV12]. **Approximating** [BEV14]. **Approximation** [AE19, BDN15, BST10, BTW11, BGW24, CFP10, FR14, GS12, GKS20, Guy22, HRW13, KM23, KN18, Lev11, MPR21, NZ13, PVW17, Yam22, ZL22]. **Approximations** [BDG18, CCL<sup>+</sup>11, GP15, How12, HO11, JT11b, LS16, RBG21, VG22]. **Arbitrage** [BDG22, Bur16, CT15, GJMN16, JT11a, Lep16, Mag23, MM22, NSY24, NJZB23, Str14]. **Arbitrage-Free** [GJMN16, NJZB23]. **ArgMax** [KHOL10]. **Arising** [DB20, FJO21, IR21]. **Arithmetic** [Lev18]. **Asian** [FMM11b, How12, Kir16, Kol15, Lev18, PZ16, ZO13]. **Ask** [BBDR23, ZRA14]. **Asset** [BMMB18, BMMB19, BMMBO23, Cha24, DL11a, EV16, For20, JKP11, RBG21, RS12, BDG22]. **Assets** [EGLO21, FT20, JV11, Lep16, LPY21, LLCMA16]. **Asymmetric** [GL22]. **Asymptotic** [ALMY23, Bic12, CY21, GJRS18, Gul10, GV15, How12, JT11b, KN18, LX15, Mon13b, SSZ16, TY12]. **Asymptotics** [AFLZ17, CC16, CCSW19, CCL<sup>+</sup>11, EFGR19, FP15, FZ16, FZ17, FHS22, JR15, FFF10]. **At-the-Money** [EFGR19]. **Autoencoders** [NJZB23]. **Average** [BTW11, CJ16, MPW24]. **Averaging** [How12]. **Averse** [BE24, DV15, HZ16]. **Aversion** [DM22, FP15, LYZ24, MW20]. **Aware** [JPWT22]. **Axiom** [FLW23]. **Axiomatization** [BP22, FLW23]. **Back** [KHOL10, BE24]. **Backward** [BQY22, BCC15, BBC16, CSS20, CM12, GGHZ23, Lev18, MT17]. **Balanced** [QC19]. **Ball** [PJ23]. **Bang** [AF15]. **Bang-Bang** [AF15]. **Bank** [LLM<sup>+</sup>23]. **Banking** [BMMB19]. **Bankrupt** [LLS14]. **Bankruptcy** [BMNP17, CCSW19, LPY21]. **Barrier** [ACN13, CO11, DL11b, FO11, Lev11, ZX19]. **Based** [AJ15, BAGM20, BHU18, BMMBO23, CGSF23, FO11, HK18, JS11, PR24, ZO13]. **Basis** [AKK13, BHSW15, CLP11, LR16]. **Basket** [FZ16, HSZ17]. **Bayesian** [CK18, MP23]. **Be** [For20, VFL23, WBT15]. **Beating** [VFL23]. **Behavior** [AJ15, GJRS18]. **Behavioral** [CD12, PWX23]. **Beliefs** [MWZZ22]. **Benchmark** [VFL23, Wan22]. **Benchmarking** [AS18]. **Benefit** [HZK17]. **Bequest** [BPY16]. **Bergomi** [Guy22]. **Bermudan** [BEST23, BDN15, BBC16, ECLL23, FO11, FJJ20, FL13b, Rog10, SZH13]. **Best** [BP13]. **Between** [ARS21, JSDN11, NM13]. **Beyond** [CCC<sup>+</sup>21]. **Bias** [ATL12, GPS22]. **Bid** [BBDR23, ZRA14]. **Bidding** [BF14b]. **Bilateral** [LSZ20]. **Binding** [LMK13]. **binomial** [LHJ10]. **Birth** [Mag23]. **Bivariate** [FZ16]. **Black** [BHSW15, GS17, Käl20, Teh16]. **Bond** [CL21b]. **Book** [AJ15, AKU21, AS10, ASS12, CM21, HK17b, HR17, JL18, KM23, PSS11, PWY24]. **Books**

[HN14, HX19]. **Border** [CFVS22]. **Borrowing** [BF19]. **boundaries** [LHJ10]. **Boundary** [CL21b, JV11]. **Bounded** [CC16]. **Bounds** [Ara11, BND20, FN18, NS21, Pap18, Teh16]. **Bridge** [JSDN11]. **Brokerage** [ANW23]. **Brownian** [AAM22, FÖ21, GNR19]. **BSDE** [CG20, GGHZ23, LZ17, MW13]. **BSDEs** [DG24, GP15, KP16, LR16, YZZ23]. **BSPDEs** [Li22]. **BSVIEs** [DG24]. **Bubble** [JKP11, SS19]. **Bubbles** [BN15, BMMB18, BMMB19, BMBO23, EJM21]. **Buy** [CJR14].

**Càdlàg** [Ara14, LR16]. **Calculus** [ATL12, Mon13b]. **Calibrated** [CC12]. **Calibration** [BLP16, BGW24, CDK10, CMR19, CGSF23, DT13, GPSS15, GLOW22, Guy22]. **Call** [FLGL18, Gul10, MS10]. **Calls** [Fei22]. **Can** [WBT15]. **Capital** [BHY19, CSS20, LPY21, MW20, NZ19, Zhi23]. **Caplet** [Fon23]. **Capped** [BL13]. **Caps** [DK18]. **CARA** [MWZZ22]. **Carlo** [AN15, BHU18, GR12, MPR14, ZX19]. **Carr** [Lev11]. **Case** [ABY23, BZZ19, BW11, LSWY18]. **Cash** [PVW17]. **Cash-Constrained** [PVW17]. **Category** [Arm18]. **CDO** [CDK10, GS12, HO11]. **Central** [AFM20, AC17]. **Centrality** [BBC+20]. **Certain** [JL13, KP10a]. **Certainty** [VRT22, WMH24]. **Chain** [ZL22]. **Chains** [DR18]. **Chances** [EE22]. **Change** [HKMR20]. **Changed** [CLL21]. **Changes** [LLCMA16]. **Chaos** [FÖ21, Lel18]. **Characteristic** [FL13a]. **Characteristics** [JL20b]. **Characterization** [BST10, CD13, JL20a, Qi23]. **Chebyshev** [GKS20]. **Chief** [CS10]. **Choice** [BGZ22, MZ10]. **Chriss** [ANW23]. **CIR** [BZ20]. **Claim** [HX16]. **Claims** [AM11, PP10]. **Class** [BMZ11, CNP12, GR12]. **Classes** [NW21].

**Classical** [BGK24]. **Clawback** [SW22]. **Clearing** [AC17, FPR+18, Fei22, KV19]. **Clients** [ANW23]. **Climate** [BGH21]. **Climate-Economic** [BGH21]. **Cliquet** [BL13]. **Closed** [CJ16, CCL+11]. **Closed-Form** [CJ16, CCL+11]. **Clustering** [SS15]. **Coefficient** [LS16]. **Coefficients** [CJM16, HSX23, ZL22]. **Coherent** [DR18]. **Cointegration** [CCW19]. **Collateralization** [BR15]. **Collocation** [DB20]. **Commoditie** [GTW19]. **Commodity** [CJQ16, CSS15, GTW19, HF10, JS11]. **Common** [GK10, MR18]. **Communication** [AG20, ACEL23, BD21, BFN22, BCDD21, BWZ22, BH23, BP22, BC22, BGH21, BFZ21, CLYZ24, CCC+21, DP20, DFG24, DM22, DZ23, EJM21, EE22, FS21, Fei22, Fon23, FJO21, GHK21, JS24, Mag23, MR18, PR24, Sap20, SZ22b, TD22, WXXY22, Yam22, Zha23]. **Compactness** [VF16]. **Comparisons** [Pap18]. **Competition** [AGZ22, HMKS20, Lud11]. **Complete** [BDH10, HKZ17, WX21]. **Complexity** [BHU18]. **Computation** [BST10, BPO18, HSX15]. **Computationally** [MGH18]. **Computed** [CLYZ24]. **Concerns** [BLD17, DSZ24]. **Conditional** [ACN13, BH16, DF21, FKV12, For20, FM11]. **Conditionally** [CJC23]. **Conditioned** [DF18]. **Conditioning** [MPR14]. **Cone** [SZ22b]. **Cone-Constrained** [SZ22b]. **Conic** [BCC15]. **Connecting** [JT20]. **Connection** [NM13]. **Consistency** [DG24, Vig22]. **Consistent** [AHJ15, BZZ19, BWYY14, CCW19, EMP12, For20, RT17, vSDF19]. **Constrained** [BCV14, DHL15, HSX23, MW13, PVW17, SZ22b, ZRA14]. **Constraint** [AS18, ABY22, ABY23, BMS16, Sek13]. **Constraints** [AI15, ABY19, BCX19, CCC+21, CVS13, JL15, JL20a, LMK13, NZ19, TA15, WX21, WXXY22].









- Interpolation** [BJ12, GKS20]. **Intertemporal** [Vig22]. **Intractable** [HX16]. **Intraday** [BAGM20, CSB21]. **Invariant** [BKMMMS21]. **Inventories** [CL23]. **Inventory** [CCFLYZ24, HMKS20]. **Inverse** [Käl20]. **Inversion** [CDK10, MSW21, AG20]. **Inverting** [FL13a]. **Investment** [ABY22, BV19, BK22, BCMS22, BHY19, Bic12, CD13, CCSW19, CVS13, GLZ20, JLS20, Käl20, LLLY18, LLL21, MT17, NZ13, PW22, PVW17, Rás15, RX17, Sek13, VG22, Xia24, dRP22, vSDF21]. **Investment-Consumption** [dRP22]. **Investor** [ACE19, BUV12, DV15]. **Investors** [GTW19]. **Iteration** [RW12].
- Job** [LW15]. **Joint** [GLOW22, Guy22]. **Jump** [AFLZ17, BK22, BAGM20, BS23, BL16, CM10, DL11a, DL11b, GK16, Hep10, JLS20, KM23, NPS17, LHJ10]. **Jump-Diffusion** [BAGM20, BS23, DL11a, DL11b, Hep10]. **Jump-to-Default** [AFLZ17]. **Jumps** [BZ14, BCN23, LW15, LPY21].
- Kelly** [LP21]. **Kernel** [AFLZ17, FZ16]. **Kind** [Lep16]. **Knightian** [BD18]. **Knowledge** [QC19]. **Kusuoka** [Yam22]. **Kyle** [BE24, GMBB20, KHOL10].
- Lag** [HK18]. **Lagrangian** [War13]. **Large** [AKT19, ACE19, BGR20, GPY13, Gul18, HK17a, HK19, HK17b, JL18, SS15]. **Large-Tick** [JL18]. **Last** [CNP12]. **Latency** [CSB21]. **Latent** [DJ24]. **Law** [BKMMMS21, HK17b]. **Law-Invariant** [BKMMMS21]. **Lead** [CF15, HK18, LDDD21]. **Lead-Lag** [HK18]. **Learning** [CCC+21, CL21a, CJC23, JPWT22, MP23, Pun21, TW20]. **Lending** [FI13]. **Level** [DK18, FT15, JL18, KP10a]. **Level-I** [JL18]. **Level-Slope-Curvature** [FT15]. **Leverage** [LLM+23]. **Leveraged** [AHJ15, AZ10, FLGL18]. **Lévy** [BEV14, BPO18, CMN17, EGS13, FL13b, FLF12, FLGL18, GG18, JL13, JS11, LLP23, Lev18, LP21, PPR13, RS14, ZO13]. **Lévy-Based** [JS11]. **Lévy-Type** [JL13]. **Liabilities** [BS13a, FPR+18]. **LIBOR** [BJ12, GPSS15]. **Life** [BPY16, BS13a]. **Lifelong** [HZK17]. **Lifts** [DJ23]. **Limit** [AJ15, AS10, CGJ19, CdL13, CM21, FT22, GLFT12, HN14, HK17b, HX19, JL18, KM23, PSS11, SSZ17, SV17, ZCLG16, ZRA14]. **Limit-Order** [PSS11]. **Linear** [CM17, DM22, FJO21]. **Linearization** [DB20]. **Linked** [DMSS20]. **Linking** [DHL15]. **Lipschitz** [CJM16]. **Liquidation** [CCFLYZ24, EV16, GLFT12, JL18, KP10b]. **Liquidity** [AKU21, Alm12, AKK13, BF14a, BMMB18, BMMBO23, JP15, LLP11]. **Loans** [GHK21]. **Local** [AM11, AG20, AFLZ17, BFS11, BPO18, CM10, CCC+21, CMR18, CMR19, CKN18, DF18, FLGL18, JKR18, KP16, LS16, ÖH23, PPR13, PZ16]. **Local-Stochastic** [AFLZ17, CMR19, LS16]. **Locally** [BL13]. **Log** [BHP21]. **Log-Modulated** [BHP21]. **Long** [AJ15, AKT19, KYKLR20, RX17, Sek13]. **Long-Term** [KYKLR20, RX17, Sek13]. **Long-Time** [AJ15, AKT19]. **Lookback** [GL22]. **Looping** [JPZ19]. **Loss** [BP13, BMS16, LYZ24]. **Low** [CJR14, GKS20, RBG21]. **Low-Dimensional** [RBG21]. **Low-Rank** [GKS20]. **LSMC** [FJJ20]. **LT** [ACN13]. **Lunches** [CD22].
- Machine** [CL21a]. **Magic** [GGM17]. **Make** [BPR21]. **Make-Take** [BPR21]. **Maker** [BPR21]. **Makers** [BDH10]. **Making** [BBP23, CCFLYZ24, Jus21]. **Malliavin** [ATL12, AN15, Mon13b, Sap20, TY12]. **Managed** [Pun21]. **Management** [AGZ22, BMNP17, DL11a, EMP12, HMKS20]. **Manager** [NZ19]. **Managing** [DMBPR19, WYZ11]. **Manipulation** [ASS12]. **Manipulations** [AS10]. **Many**







AKT19, Aly14, Ant14, BD21, BQY22, BEST23, BZ14, BDN15, Ben11, BOL14, BK15, BL13, BTW11, BLD17, BND20, BHSW15, CLL21, Cha24, CLP18, CL21b, CCL<sup>+</sup>11, CW12, CKT17, CLP11, CM12, DL13, DM22, ECLL23, EGLO21, FL13b, Fon23, FMM11b, GGM17, GG18, GS12, GKS20, Gul10, Hep10, HF10, HS12, HO11, HSZ17, IR21, Kir15, Kir16, Lel18, Lev18, MPR14, MKPS12, RW12, Sab23, Sap20, Tia23, TD22, ZO13, HZ10]. **Primal** [Ben11, MT17]. **Primer** [ACEL23]. **Principal** [AHPP22, BH16, MR18]. **Principal-Agent** [BH16, MR18]. **Principle** [ALMY23, FMM11a, Gul18, MGH18, Tia23]. **Principles** [MW20]. **Priors** [BC22, DSZ24]. **Probabilistic** [ACLP14]. **Probability** [ALMY23, Cot21]. **Problem** [ABRR21, ASS12, BH16, BK22, BCV14, BZZ19, BST10, BCR21, COW19, COW22, CL21b, CVS13, CY21, DHL15, GLZ20, HSX23, Käl20, LLLY18, MR18, MW13, NZ13, PW16, TA15]. **Problems** [ACLP14, BW23, BZ14, BCN23, BMZ11, GGHZ23, GL15, HLLR16, LR16, MT17, Mon13b, Vig22, War13, YZZ23]. **Process** [AJ15, CLZ18, EM21, FL13b, MPR14, Mos21]. **Process-Based** [AJ15]. **Processes** [Ara14, AS22, BEV14, BL21, BGSS23, CLL21, CNP12, EGS13, EGG10, FTT10, HX19, LLL21, LZ17, LP21, RS14, Sab23, SSZ16, ZO13, ZRA14]. **Producer** [TT18]. **Products** [SZH13]. **Programming** [VFL23]. **Progressive** [CG20]. **Prohibition** [BWYY14]. **Projection** [TD22]. **Propagation** [FK21]. **Properties** [AGLG22, Liu15]. **Proportional** [BCDD21, Lep16, RX20]. **Prospect** [KP18]. **Purchase** [LL11]. **Purchasing** [BPY16]. **Push** [TY12]. **Push-Down** [TY12]. **Put** [BL16, CDP21, JV11, MS10]. **Put-Call** [MS10].

**Quadratic** [CL23, CFR13, GS12, GKR14,

JMP21, KP16, Qi23, vSDF19]. **Quadrature** [AN15]. **Quantifying** [AHO20]. **Quantile** [BCR21, BBC16, WXXY22]. **Quantiles** [BP22, FLW23]. **Quantum** [FJO21]. **Quasi** [DB20, FM11, RS14]. **Quasi-convex** [FM11]. **Quasi-Linearization** [DB20]. **Queue** [PWY24].

**Radner** [CW22b]. **Random** [BKMMS21, BMMBO23, BF14b, ECLL23, GGR23, HSX23, LLLY18, LP21, Yam22]. **Random-Supply** [GGR23]. **Randomization** [FMM11b, Lev11]. **Randomized** [BBH<sup>+</sup>21, JS19]. **Range** [LSWY18]. **Rank** [GKS20, HKZ17, WMH24]. **Rank-Dependent** [HKZ17, WMH24]. **Rao** [Qi23]. **Ratcheting** [AAM22, ABY19]. **Rate** [BFN22, CJM16, GK10, PWX23, ZX19, LHJ10]. **Rates** [ABY19, BGSS23, BGW24, BHM20, CMR18, CMR19, Fon23, Gas23, GG14, GO11b, ÖH23]. **Rating** [CL21b]. **Ratio** [AS18, BP13, LS16]. **Rational** [DMSS20]. **Ratios** [CSB21]. **Reach** [BPY16, KP10a]. **Real** [ABRR21, BDH10, BYY12]. **Realization** [KQY22]. **Realized** [El 13]. **Recalibration** [RT17]. **Recombining** [BDG18]. **Recover** [EM21]. **Recovery** [Mon13a, MPW24]. **Recursive** [DL13, FMM11a]. **Reduce** [GO11a]. **Reduced** [BHSW15, CLP11]. **Reduction** [ATL12, BHU18, MPR14, Pap13]. **Reference** [KQY22, LYZ24]. **Regime** [BYY12, CCW19, DZZ10, MS14]. **Regime-Switching** [BYY12, CCW19, MS14]. **Regression** [BHU18, ECLL23]. **Regression-Based** [BHU18]. **Regularity** [JV11, MT17]. **Regularization** [RS12]. **Regularized** [MP23]. **Regulatory** [MW20]. **Reinforcement** [CJC23, JPWT22]. **Reinsurance** [ALMY23, CCFK20, MWZZ22]. **Related**

[MT17]. **Relations** [DG24]. **Relative** [AGZ22, BLD17, Cot21, DSZ24, PWX23, Pun21, Tia23, dRP22]. **Relative-Volatility-Managed** [Pun21]. **Relaxations** [HW14]. **Relaxed** [BUV12]. **Renewal** [FP15]. **Repayment** [GHK21]. **Replicating** [CGJ19]. **Replication** [BC22]. **Representation** [BBC16, De 21, FM11, LZ17, Sap20]. **Representations** [CLP18, KS10, MT17]. **Resilience** [ASS12]. **Resolution** [PW16]. **Respect** [BW23]. **Response** [EMW21]. **Return** [DJ23, PW22, Qi23]. **Returns** [AZ10, TW20]. **Reverse** [LMS22]. **Reverting** [CM17, DVW11, FL11, FJL11, FH18, Liu15, FFF10]. **Reward** [NZ22]. **Right** [VFL23]. **Risk** [AI15, AM11, AAM22, AFM20, AKK13, Ant14, Ara11, Ara14, ACDP18, BBC<sup>+</sup>20, BOL14, BS13a, BF19, BND20, BC15, BE24, BGR20, BFZ21, CG20, CCFK20, CJC23, DL11a, DR18, DG24, DF21, DFG24, DM22, DV15, El 13, EGG10, FRW17, FKV12, FP15, Fon23, For20, Fri14, FK21, GL22, GPY13, GK16, GV16, HH10, HKZ17, HZ16, HS12, HSZ17, JPWT22, JPZ19, KMT24, KP10b, LR16, LSZ20, LW15, LSWY18, MW20, Mon13a, MPW24, NZ22, Sch15, WBT15, WYZ11, Xia24, ZZ10]. **Risk-Aware** [JPWT22]. **Risk-Dependent** [BBC<sup>+</sup>20]. **Risk-Free** [Fon23]. **Risk-Indifference** [BND20]. **Risk-Minimization** [AM11, BS13a]. **Risk-Neutral** [HS12, Mon13a]. **Risk-Sensitive** [DL11a]. **Risk-Sharing** [LSZ20]. **Risk-Taking** [NZ22]. **Risky** [EGS13]. **Robust** [AHO20, BLP16, BGZ22, BFZ21, COW19, COW22, Cha24, CL21a, CKT17, CO11, EGLO21, HX16, JPWT22, Lep16, LLL21, Mag23, MPW24, NSY24, PW22, VF16, YZZ23]. **Robustness** [BS23, DHOR11, LN22]. **Role** [CD22, GV16]. **Ross** [JC16]. **Rough** [AE19, BD20, BHP21, BQY22, BFN22, BGW24, DB20, DJ23, FZ17, Gas23, HW21,

HJT20, JO23, KLA20, MH24, RTY23]. **Ruin** [CLZ18]. **Rule** [FLW23]. **S&P** [Guy22]. **SABR** [CKN18, FZ16, HR18]. **Saddlepoint** [HO11]. **Sale** [HZ16, JL15]. **Sales** [BF19, DMBPR22]. **Sample** [GK22]. **Sampling** [ACN13]. **Scaling** [HX19, ZRA14]. **Scheduling** [BF14a]. **Scheme** [BCR21, CJM16, CMR18, GG18, Shi17, LHJ10, NZ13]. **Schemes** [BJ12, BW11, DT13, Gas23]. **Scholes** [BHSW15, GS17, Teh16]. **SDEs** [CJM16, HSZ17, NM13]. **Second** [Lep16]. **Selection** [AI15, BWYY14, HX16, JMP21, LMK13, MPW24, PO10, Pun21, SZ22a, SZ22b, TW20]. **Self** [MS14, RS14]. **Self-Dual** [RS14]. **Sell** [CJR14]. **Selling** [BWYY14]. **Semi** [SV17, War13]. **Semi-Lagrangian** [War13]. **Semi-Markovian** [SV17]. **Semistationary** [BEV14]. **Sensitive** [DL11a]. **Sensitivities** [Lev11]. **Sensitivity** [BW23, BGH21, FPR<sup>+</sup>18]. **Sentiment** [ACE19]. **Separability** [LN22]. **Sequential** [GL15, MP23, RL18]. **Serially** [TW20]. **Series** [LS16, MSW21, MGH18]. **Set** [HH10]. **Set-Valued** [HH10]. **Setting** [BWYY14]. **Several** [BDH10]. **Shadow** [CSB21, CMKS14]. **Shape** [CCC<sup>+</sup>21]. **Shapes** [DHJ17]. **Sharing** [Ant14, LSZ20]. **Sharpe** [AS18, LS16]. **Short** [AG20, ACEL23, BD21, BFN22, BCDD21, BWZ22, BH23, BP22, BWYY14, BC22, BGH21, BFZ21, CLYZ24, CCC<sup>+</sup>21, CD22, DP20, DFG24, DM22, DZ23, EJM21, EFGR19, EE22, FS21, Fei22, FFF10, FLGL18, Fon23, FJO21, GHK21, JS24, JL15, Mag23, PZ16, PR24, Sap20, SZ22b, TD22, WXXY22, WYZ11, Yam22, Zha23]. **Short-maturity** [FFF10]. **Short-Selling** [BWYY14]. **Short-Term** [EFGR19, WYZ11]. **Short-Time** [FLGL18]. **Shortfall**





WX21, WMH24, Zho21, dRP22, PR24].  
**Utility-Based** [PR24]. **Utilizing** [PBH10].

**Valuation** [AC17, BKX12, BR15, BPO18, CKN18, FO11, FT20, GS21, GHK21, JS11, Kar15, LW15, Rog10, War13]. **Value** [AHO20, BFS11, BMZ11, CCFK20, CSS20, For20, LSWY18, MT17, MPW24, PVW17, YZZ23]. **Value-at-Risk** [LSWY18]. **Valued** [HH10, Hep10, RX17]. **Vanillas** [DHL15]. **Vanna** [ARS21]. **Varadhan** [DF18]. **Variables** [BKMMMS21]. **Variance** [ATL12, ALMY23, BFS11, BHY19, CLL21, CCW19, GV16, GKR14, HSX15, HX16, HSX23, LLLY18, LLCMA16, MPR14, NPS17, Sch15, SZ22a, SZ22b, vSDF19, vSDF21]. **Variate** [CMR19]. **Variation** [CL23, GKR14, vSDF19]. **Variational** [BK18, CCY12, LT19, NJZB23]. **Various** [BPO18]. **Varying** [BCMS22, GS20].

**Vector** [FPR<sup>+</sup>18]. **Versus** [AKK13, LN22, EE22]. **via** [BDN15, BEV14, BMMB18, BMMBO23, BCC15, CMN17, CCC<sup>+</sup>21, CLP18, LZ17, LLM<sup>+</sup>23, Mon13a, Qi23, Tia23]. **Views** [CFRT16]. **Viscosity** [BCM10, IR21]. **VIX** [AG20, AGLG22, DHL15, GLOW22, Guy22, Pap18]. **Vol** [Aly14]. **Vol-of-Vol** [Aly14]. **Volatilities** [GV15]. **Volatility** [AE19, AG20, AKT19, Alm12, AL17, ARS21, AGLG22, Aly14, AFLZ17, BLP16, BCM10, BHP21, BQY22, BFN22, BKX12, BFS11, BGW24, BK18, BGK24, CMN17, CM10, CC12, CFR13, CCC<sup>+</sup>21, CCSW19, CMP21, CMR18, CMR19, CKN18, DHJ17, DF18, De 21, DJ23, EJM21, EFGR19, FLGL18, FJL12, FZ17, FL11, FJL11, FR14, FN18, GS17, GS20, Gas23, GG14, GK10, Gul10, Gul18, GJMN16, HK17a, HK19, HW21, HLLR16, HJT20, JR15, JKR18, JT20, JO23, JT11a, JT11b, LS21, Liu15, LS16, MH24, MKPS12, NPS17, NW21, NJZB23, ÖH23, PW22, PZ16, Pun21, Sap20, Teh16, FFF10].

**Volterra**

[AD23, CPZ22, FZ23, Gul18, JMP21].  
**Volume** [CJ16]. **VWAP** [GR14].

**Wages** [BGZ22]. **Walk** [LP21].  
**Wasserstein** [BW23, PJ23]. **Watermark** [JLS20]. **Wavelet** [HK18]. **Wavelet-Based** [HK18]. **Way** [RW12]. **Weak** [BFN22, CD12, Gas23, HK17b, HSZ17, KHOL10]. **Wealth** [DSZ24, vSDF21, KP10a]. **Weighted** [CJ16, HSX15, LLP23, Xia24]. **Weights** [TY12]. **Well** [NW21]. **Well-Posedness** [NW21]. **while** [BPY16]. **Wiener** [FTT10, Lei18]. **Wind** [TT18]. **Winning** [Cot21]. **Wise** [Zha23]. **Wishart** [AKT19]. **Withdrawal** [HZK17]. **Withdrawals** [HZK17]. **within** [PJ23]. **Without** [MR18, VF16, Yam22]. **Worst** [LSWY18]. **Worst-Case** [LSWY18].

**XVA** [BGK24, BGO21].

**Yield** [FT15].

**Zero** [ARS21, DHJ17].

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