

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

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31 May 2024

Version 1.27

Title word cross-reference

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

-Hypergeometric [CMP21]. **-Quantiles**
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Finite-Dimensional [BTW11]. **Fire** [BF19, DMBPR22]. **Firm** [PVW17]. **Flexible** [GG18]. **Flow** [BL15, Jus21]. **Flows** [BMMB18]. **Follow** [GTW19]. **Following** [DZZ10]. **Foreign** [CJJ20, CSB21, CMR18]. **Forests** [ECLL23]. **Form** [CJ16, CCL⁺11, FK21]. **Formation** [ABY22, ABY23, BN15]. **Formats** [BEST23]. **Forms** [HR18]. **Formula** [CDK10, DF18, GS17, ÖH23, SSV18]. **Formulas** [CKT17, Gul10, Guy22]. **Formulation** [LT19]. **Forward** [AKK13, Ant14, AGZ22, AS22, BBK12, GK10, JR13, JR15, Käl20, LLL21, LZ17, SSZ16, dRP22]. **Forwards** [KYKLR20]. **Fourier** [Kir15, BEV14, FO11, HZ10, ZO13]. **Fourier-Based** [FO11]. **Fractional** [BD20, DB20, FH18, GS17, GNR19, GJRS18, Gul18]. **Frame** [Kir15]. **Framework** [AHO20, CKN18, DZ23, FT20, GK16, GS21, HR17, KYKLR20, LSZ20]. **Free** [CL21b, CD22, Fon23, GJMN16, NS21, NJZB23, SSV18, LHJ10]. **Frequency** [CJR14, FP15, HK18, HMKS20, JP15, SSZ17]. **Frictions** [Bur16]. **Full** [HKMR20]. **Fully** [BND20, DG24, HK17b, KM23]. **Fully-Dynamic** [BND20]. **Functional** [CW22a, CLYZ24, SSV18]. **Functionally** [Str14]. **Functionals** [BKMMS21, KS10, TD22]. **Functions** [BMZ11, FL13a, Gul10, MT17, Sch15, WXXY22, YZZ23]. **Fund** [AGZ22, NZ19]. **Fundamental** [DP20]. **Funding** [BR15, CSS20]. **Future** [Guy22]. **Futures** [AG20, BS13b, PBH10, WYZ11].

Gain [BP13]. **Gain-Loss** [BP13]. **Galerkin** [GG18, SZ21]. **Game** [BBP23, DQS17, GGR23, LLL21, SSZ17]. **Games** [BDH10, Lud11, dRP22]. **Gamma** [BW11]. **Gas** [War13]. **Gaussian** [BGR20, DZ23, Yam22]. **General** [BZ20, BD18, BKMMS21, BDL11, CC16, CLZ18, CKN18, DT13, HR17, PSS11].

Generalizations [Str14]. **Generalized** [AN15, GJMN16, KP18, NW21, Sek13, WMH24]. **Generated** [BFS11, RX20, Str14]. **Generation** [FÖ21, NJZB23]. **Geometric** [Qi23]. **Given** [CC12]. **Globally** [Lev11]. **Glosten** [LX15]. **GMxB** [AF15]. **Goal** [BPY16]. **Good** [Ara11, BND20]. **Gradient** [SS17]. **Growth** [PWX23, QC19, Zhi23]. **Guaranteed** [GR14, HZK17].

Habit [ABY22, ABY23]. **Habit-Formation** [ABY22, ABY23]. **Harmonic** [De 21]. **Hawkes** [AJ15, BGSS23, HX19, PWY24, ZRA14]. **Hearts** [Ara14]. **Heat** [AFLZ17, FZ16]. **Hedge** [CGJ19]. **Hedging** [AM11, AHO20, AKK13, BHZ15, BCR21, BL13, BR15, BS23, BBC16, BMS16, BW11, Bur16, CFRT16, CDP21, CN11, CCFK20, CL21a, CW12, CKT17, CK11, CO11, EGLO21, GS20, GS21, Kol15, PP10, RR10, Rog10, TA15]. **Heston** [AN15, BD20, BGM10, BHSW15, CPZ22, DB20, FO11, FFF10, FJL12, FL11, GO11b, GJRS18, JR13, JS19, LT19, MSW21, RTY23]. **Heterogeneous** [DSZ24, FS21, Lon20, MWZZ22]. **Hierarchical** [BEST23]. **High** [ACLP14, BEST23, BCN23, CJR14, DM22, El 13, FP15, HK18, HMKSY20, JLS20, JP15, Li22, RBG21, SSZ17]. **High-Dimensional** [BEST23, BCN23, El 13, RBG21]. **High-Frequency** [HK18, HMKSY20, SSZ17]. **High-Order** [Li22]. **High-Watermark** [JLS20]. **Higher** [BW11]. **Hilbert** [Hep10]. **HJB** [SSZ16]. **HJM** [DT13]. **Homogeneous** [CN11]. **Homothetic** [LLL21, LZ17]. **Honest** [EE22]. **Horizon** [DG24, GLZ20, LLLY18, LZ17]. **Horizons** [KN18, LS21]. **Hybrid** [CMR18, CMR19]. **Hyperbolic** [FZ16, KP18]. **Hypergeometric** [CMP21].

Ill [SSZ16]. **Ill-Posed** [SSZ16]. **Imbalance** [BL15]. **Impact** [BV19, DM22, FJS22, GZ15, KP16, NV22, NPS17, RX20, SSZ17]. **Imperfect** [CCY12, DQS17, HMKSY20]. **Implied** [ARS21, BLP16, CMN17, CC12, CDK10, DHJ17, De 21, EJM21, FJL12, Gul10, GV15, JR15, JKR18, LS16, LLCMA16, NPS17, NJZB23, Teh16]. **Improving** [CSB21]. **Impulse** [BDL11]. **Inclusion** [LDDD21]. **Incoming** [BF14b]. **Incomplete** [AM11, BDH10, GQS20, NZ13, SSZ16, Tia23]. **Inconsistency** [HW21]. **Inconsistent** [BWZ22, CLZ18, Sch15]. **Independent** [Bur16, ZŽ10]. **Indices** [GV16, PR24]. **Indifference** [BD21, BZ14, BND20, DM22, VG22]. **Indirect** [Mos21]. **Individual** [FPR⁺18]. **Induced** [Ara11, BMMB18]. **Induction** [Lev18]. **Inferring** [Cot21]. **Infinite** [BK15, LZ17]. **Infinite-Dimensional** [BK15]. **Inflation** [DMSS20]. **Inflation-Linked** [DMSS20]. **Information** [AHO20, ACE19, AMS15, BD21, BUV12, DSZ24, GL22, HW14, HKMR20, LSWY18, Pap13]. **Informational** [JL15, JL20a]. **Informed** [BE24]. **Ingersoll** [JC16]. **Inhomogeneous** [DMBPR19, EGS13]. **Initial** [BGO21]. **Initiation** [HZK17]. **Injections** [NZ19]. **Insider** [CD12, EE22]. **Insiders** [CD22]. **Instruments** [DVW11, HS12]. **Insurance** [BPY16, BS13a, CLYZ24]. **Integrable** [SS19]. **Integral** [BCV14, FZ23]. **Integrated** [BGH21]. **Integration** [AN15, GGM17]. **Integro** [Hep10, IR21]. **Integro-Differential** [Hep10, IR21]. **Intensities** [CDK10]. **Interbank** [AMS15, FPR⁺18, FS21, FI13, KV19]. **Interbanking** [BC15]. **Interest** [BGSS23, BHM20, GG14, GO11b, ÖH23, ZX19]. **Interpolation** [BJ12, GKS20]. **Intertemporal** [Vig22]. **Intractable** [HX16]. **Intraday** [BAGM20, CSB21]. **Invariant** [BKMMMS21]. **Inventories**

[CL23]. **Inventory** [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** [BKMS21, HK17b]. **Law-Invariant** [BKMS21]. **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** [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, 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** [dRP22]. **Maps** [FM11]. **Margin** [BGO21, Fei22]. **Market** [ACE19, BPR21, BBP23, BJ12, BFZ21, CGJ19, CT15, CdL13, DQS17, Fri14,

GQS20, Jus21, LS21, LLCMA16, PBH10, SSZ17, ZCLG16, Zhi23, dRP22, KP10a]. **Market-Adjusted** [BFZ21]. **Market-Maker** [BPR21]. **Market-Making** [BBP23]. **Markets** [AM11, BCV14, BCN23, BDH10, BEV14, BOL14, BK15, BN15, Bur16, CJQ16, CSB21, CSS15, CMR18, FHS22, HKZ17, HS12, Lud11, NZ13, Rás15, SZ22a, SSZ16, SV17, Tia23, WX21]. **Markov** [BH23, CLL21, DR18, FP15, MPR14, ZL22]. **Markovian** [CdL13, HR17, PWY24, SV17, ZCLG16]. **Markowitz** [Arm18, DXZ10, El 13, HX16, JMP21]. **Martingale** [DHL15, JKR18, LR16, SS19]. **Martingales** [CC12, SZH13]. **Mass** [DHJ17]. **Master** [SSV18]. **Matching** [BMMBO23]. **Mathematical** [Li22]. **Matrix** [GK22, PO10, RX17]. **Maturities** [KV19]. **Maturity** [BL16, CC16, FLF12, FMM11b, JR13, PZ16, ZŽ10, FFF10]. **Maturity-Independent** [ZZ10]. **Max** [KHOL10]. **Maximization** [AD23, BCDD21, BMZ11, BCX19, BS13b, CL21a, DZ23, FMM11a, LLX19, MW13, VF16, WX21, Zho21]. **Maximize** [AG20, CLYZ24]. **Maximum** [FMM11a, LYZ24, MGH18, Qi23]. **Maxmin** [LLX19]. **May** [VFL23, LDDD21]. **Mean** [ALMY23, BBP23, BZZ19, BHY19, CM17, CCW19, De 21, DVW11, For20, FL11, FJL11, FH18, FT22, GPY13, GGR23, HSX15, HX16, HSX23, LLLY18, Liu15, MS14, Sch15, SZ22a, SZ22b, vSDF19, vSDF21, FFF10]. **Mean-Field** [BBP23]. **Mean-Quadratic** [vSDF19]. **Mean-Reverting** [CM17, DVW11, FL11, FJL11, FH18, Liu15, FFF10]. **Mean-Self-Financing** [MS14]. **Mean-Standard** [BZZ19]. **Mean-Variance** [ALMY23, BHY19, CCW19, HSX15, HX16, HSX23, LLLY18, Sch15, SZ22a, SZ22b, vSDF19, vSDF21]. **Measure** [BOL14, BP13, WBT15]. **Measurement** [RL18]. **Measures** [Ara14, BFZ21, CG20, CJC23, DR18, DG24, DF21, DFG24, FRW17, FTT10, HH10, Xia24, ZŽ10]. **Merton** [BK22, BST10, PW16]. **Message** [CS10]. **Metamodel** [BGR20]. **Method** [ACN13, ACLP14, CMR19, CM12, FO11, FZ23, GGHZ23, Kir16, Li22, Mon13b, SZ21, ZX19, HZ10]. **Methods** [ATL12, BCM10, BDN15, BHU18, BEV14, BHSW15, FJJ20, HK18, HR18]. **Microcredit** [LDDD21]. **Microstructural** [RR10]. **Mild** [BGK24]. **Milgrom** [LX15]. **Minimal** [WXXY22]. **Minimalist** [FLW23]. **Minimization** [AM11, BS13a, Fri14]. **Minimize** [ALMY23]. **Minimizing** [KP10a]. **Minimum** [BFS11]. **Misspecified** [JT11a]. **Mixed** [GV15]. **Mixing** [FJJ20]. **Mixture** [AS22, MPR21]. **Model** [AKU21, AAM22, AKT19, AN15, ANW23, BHZ15, BGM10, BJ12, BGH21, BE24, BS23, BGR20, BL16, BMNP17, Bur16, CJQ16, CDJ17, CCY23, CSS15, CLP18, CPZ22, CMP21, CDK10, CM21, CMR18, CMR19, DZZ10, DB20, DL11a, DJ23, FO11, FP15, FJL12, FZ16, FL11, FI13, GMBB20, GPY13, GG14, GGR23, GQS20, GO11b, GJRS18, HK17b, HR18, HX16, JS19, JLS20, JSDN11, JC16, KP16, KM23, LT19, LMS22, LS21, Liu15, MSW21, NS21, QC19, RTY23, SSV18, VF16, WMH24, DXZ10, FFF10]. **Model-Free** [NS21, SSV18]. **Model-Independent** [Bur16]. **Modeling** [BBK12, BMMBO23, CCC⁺21, EJJ15, GV16, GLOW22, PWY24, RL18, SV17]. **Modelling** [BHH⁺11, ZRA14]. **Models** [AE19, AD23, AS10, AL17, Aly14, BLP16, BCM10, BD20, BHP21, BFN22, BKX12, BAGM20, BYY12, BGSS23, BPO18, BHSW15, CM17, CMN17, CFR13, CT15, CW12, CGSF23, CKN18, DMSS20, DL11b, DP20, DJ24, DT13, EGS13, EFGR19, FL13b, FLF12, FLGL18, FTT10, Fon23, FZ17, FJL11, FN18, Fri14, FK21, GG18, GS12, GPSS15, GV15, Gul18, Guy22,

HK17a, HLLR16, Hep10, HJT20, HR17, JMP21, JL13, JKR18, JS11, JT11a, JT11b, KHOL10, LLP23, Lev18, LLL21, LZ17, LPY21, MPR21, MKPS12, NW21, PPR13, PZ16, RBG21, RT17, RX17, Sap20, SZ22b, Shi17, ZL22, HK19]. **Modulated** [BHP21]. **Monetary** [KS10]. **Money** [EFGR19]. **Monitored** [FMM11b]. **Monotone** [HSX23, MZ10, SZ22b]. **Monte** [AN15, BHU18, GR12, MPR14, ZX19]. **Mortality** [BBK12]. **Mortgage** [JC16, KR24]. **Motion** [GNR19]. **Moving** [BTW11]. **Multi** [BPR21, BDG22, CDW24]. **Multi-agent** [CDW24]. **Multi-asset** [BDG22]. **Multiasset** [AKT19, CD13]. **Multicurrency** [GG14]. **Multidimensional** [BFZ24, BE24, JLS20]. **Multientrant** [Cot21]. **Multifactor** [AE19, GS12, KYKLR20]. **Multilayered** [Fei19]. **Multilevel** [AN15, BDN15, GR12, ZX19]. **Multiperiod** [BW23, For20]. **Multiple** [AI15, ACLP14, ANW23, Ben11, BC22, BK18, EGLO21, GS21, GPSS15, GK22, KV19]. **Multiplicative** [GZ15]. **Multiscale** [BCM10, FHS22, Sap20]. **Multivariate** [AD23, ACDP18, GMBB20, JMP21, MS10, MKPS12].

Nash [SSZ17]. **Natural** [War13]. **Near** [BL16, Lev11]. **Nested** [BHU18]. **Net** [HSX15]. **Network** [BCN23, CK18, Fei19, SZ21]. **Networks** [AFM20, BBC⁺20, BMMB19, BC15, DMBPR19, KV19, LLM⁺23, NSY24]. **Neural** [BCN23, LLM⁺23, NSY24, SZ21]. **Neutral** [HS12, Mon13a]. **No** [BND20, Lep16, MM22]. **No-Good-Deal** [BND20]. **Node** [AFM20]. **Noe** [FPR⁺18]. **Noise** [CW22b]. **Non** [CJM16]. **Non-Lipschitz** [CJM16]. **Nonconcave** [GLZ20, Rás15]. **Nonlinear** [CM17, CF15, CM12, GQS20, NM13]. **Nonparametric** [ATL12]. **Nonquadratic** [AM11]. **Nonsmooth** [ABRR21, BMZ11, GP15, GLZ20, HRW13, ZL22]. **Nonstationary** [MGH18]. **Nonuniformly** [SS19]. **Normal** [CFR13, Sab23]. **Note** [BD21, BCDD21, ZCLG16]. **Numbers** [HK17b]. **Numerical** [ACLP14, BLP16, BCR21, CCL⁺11, Gas23, Li22, PVW17, PBH10, VFL23]. **Numerics** [EGLO21].

Obligations [Fei19, FH23]. **Observable** [EM21]. **Observation** [LPY21]. **Observations** [CCY12]. **Obstacle** [ABRR21]. **ODEs** [Yam22]. **One** [BWZ22, CLP18, DFG24, FLW23, PSS11, Zha23]. **One-Dimensional** [BWZ22, CLP18]. **One-Sided** [PSS11]. **Opportunities** [JT11a, PVW17]. **Optimal** [AKU21, ACLP14, AAM22, AS10, Alm12, ANW23, ABY19, ABY22, ABY23, Ant14, ALMY23, AF15, BPR21, BF14a, BV19, BK22, BCV14, BBH⁺21, BDG18, BCDD21, BCN23, BL15, BCMS22, BDG22, Bic12, BDL11, BMNP17, CFRT16, CDP21, CL23, CFVS22, CCY23, CT15, CD13, CLZ18, CCSW19, CVS13, CMP21, CY21, DHL15, DVW11, DV15, EV16, FH18, FJS22, GGHZ23, GS20, GL15, GLZ20, GLFT12, GZ15, GLOW22, HZ16, HZK17, JL18, JLS20, JC16, Jus21, KLA20, KP10b, KS10, KN18, LLP23, LLP11, LL11, LYZ24, LHJ10, LS21, LPY21, MWZZ22, NZ13, NZ19, NV22, PSS11, PBH10, Rás15, RX17, SZH13, Sch15, Sek13, TT18, VG22, War13, Xia24, vSDF21, CLYZ24]. **Optimality** [Vig22]. **Optimization** [ACE19, BW23, BD20, BHY19, BF19, CW22a, FHS22, JPZ19, LS16, MP23, Pap13, PWX23, PJ23, Vig22, vSDF19]. **Optimized** [VRT22, WMH24]. **Option** [ACN13, AKT19, Aly14, BFS11, CGJ19, CLP18, CCL⁺11, CLP11, DL13, FJL11, FR14, GGM17, GG18, GKS20, GO11a, HKMR20, Hep10, HF10, IR21, JT20, Kir15, Kir16, LT19, MKPS12, NS21, RS12, HZ10].

Options [ATL12, ABRR21, AHJ15, BQY22, BEST23, BZ14, BHZ15, BFZ24, BDN15, Ben11, BDH10, BYY12, BL13, BTW11, BK18, BBC16, BHSW15, CPZ22, CO11, DHL15, DK18, DL11b, DQS17, ECLL23, EGLO21, FO11, FJJ20, FL13b, FLGL18, FZ16, FMM11b, GL22, GKR14, GQS20, HJT20, How12, HRW13, JSDN11, JV11, Kar15, Koll15, Lel18, LL11, Lev18, Liu15, MS14, PPS18, Pap18, PZ16, RW12, Rog10, TD22, ZO13, Zho21, LHJ10]. **Order** [AJ15, AKU21, AS10, ASS12, BF14a, BL15, BF14b, BW11, CdL13, CM21, GKR14, HN14, HK17b, HX19, HR17, JL18, Jus21, KM23, Li22, PSS11, PWY24, Shi17, SV17, ZCLG16]. **Ordering** [AG20]. **Orders** [CGJ19, GLFT12, LLP11]. **Orlicz** [Ara14, LN22]. **Ornstein** [BDG22]. **Orthogonalization** [LR16].

Pairs [CCW19]. **Pairs-Trading** [CCW19]. **Parabolic** [CCL⁺11]. **Parameter** [DV15]. **Parameters** [AKU21]. **Parametric** [DB20, GGM17, GKS20]. **Parametrix** [CFP10]. **Parareal** [PPS18]. **Parisian** [DL13]. **Parities** [Kar15]. **Partial** [ACE19, AMS15, BUV12, CM21, DSZ24, HKMR20, Hep10, LSWY18, Pap13, SZ21, TA15]. **Particle** [CMR19]. **Parts** [AN15]. **Passage** [CNP12]. **Past** [LYZ24]. **Path** [AZ10, BFZ24, CASB22, DJ23, FÖ21, HSZ17, KLA20, KQY22, QC19, Sap20, SZ21, ZX19]. **Path-Dependence** [AZ10]. **Path-Dependent** [BFZ24, HSZ17, KQY22, Sap20, SZ21, ZX19]. **Patterns** [BF14a]. **Payments** [How12]. **Payoffs** [AN15, CGJ19, HRW13]. **PDE** [FJJ20, MT17, NM13]. **PDEs** [FJO21, JO23]. **Penalized** [HSX15]. **Penalty** [CLZ18, HRW13]. **Performance** [AGZ22, AS22, BP13, BLD17, LLL21, LZ17, MZ10, SSZ16, Wan22]. **Performances** [Ant14]. **Period** [KYKLR20]. **Periodic** [LPY21]. **Periodic-Observation** [LPY21].

Perpetual [CDP21, GL22]. **Perpetuals** [ACEL23]. **Persistent** [Jus21]. **Perspective** [CJR14]. **Perspectives** [LN22]. **Phase** [PBH10]. **Physical** [Fei19, PP10]. **Players** [dRP22]. **Point** [EGG10, GK22, HKMR20]. **Points** [GGM17, KQY22]. **Poisson** [FTT10]. **Policies** [BYY12, TT18]. **Policy** [RW12]. **Polynomial** [BL21, FÖ21, KYKLR20]. **Pools** [LLP11, SS15]. **Poor** [BP13]. **Portfolio** [AI15, AS18, ASS12, ACE19, BD20, BWYY14, BGZ22, BGR20, BHH⁺11, CW22a, CMP21, CK11, EMP12, EGG10, FH18, FHS22, GLFT12, HW14, HSX15, HX16, JMP21, JPZ19, KP10b, KN18, LS21, LMK13, LS16, MPW24, MZ10, Pap13, PO10, PJ23, PW16, Pun21, PBH10, Qi23, RL18, SSV18, SZ22a, SZ22b, TW20, vSDF19]. **Portfolios** [BCDD21, DVW11, EGS13, El 13, HK17a, HK19, MP23, RX20, Str14]. **Posed** [SSZ16]. **Posedness** [NW21]. **Positions** [AKK13, CD22]. **Positive** [ASS12, DHJ17, LPY21]. **Positivity** [FTT10, FT15]. **Possibility** [CW12]. **Power** [AS22, BEV14, BOL14]. **Predictable** [GKR14]. **Preferences** [CLZ18, Vig22]. **Premium** [ALMY23, BOL14, CLYZ24, GV16]. **Prepayment** [JC16]. **Presence** [DV15]. **Price** [AG20, AS10, ASS12, BV19, BMMBO23, BL16, CJ16, CSB21, CdL13, DM22, FJJ20, FJS22, GGR23, GV15, GZ15, KP16, KM23, LW15, Lev11, NS21, NV22, RBG21, SSZ17, ZCLG16]. **Prices** [BC22, CMKS14, Fei22, FJL11, FR14, GTW19, JT20, LT19, RS12, VG22, ZRA14, Zhi23]. **Pricing** [ACN13, AHJ15, AHO20, AKT19, Aly14, Ant14, BD21, BQY22, BEST23, BZ14, BDN15, Ben11, BOL14, BK15, BL13, BTW11, BLD17, BND20, BHSW15, CLL21, CLP18, CL21b, CCL⁺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** [BKMM21, BMMBO23, BF14b, ECLL23, GGR23, HSX23, LLLY18, LP21, Yam22]. **Random-Supply** [GGR23]. **Randomization** [FMM11b, Lev11]. **Randomized** [BBH⁺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, 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⁺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, KP10b, LR16, LSZ20, LW15,
 LSWY18, MW20, Mon13a, MPW24, NZ22,
 Sch15, WBT15, WYZ11, Xia24, ZŽ10].
Risk-Aware [JPWT22]. **Risk-Dependent**
 [BBC⁺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, 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,
 DB20, DJ23, FZ17, Gas23, HW21, HJT20,
 JO23, KLA20, 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⁺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⁺21].
Shapes [DHJ17]. **Sharing** [Ant14, LSZ20].
Sharpe [AS18, LS16]. **Short**
 [AG20, ACEL23, BD21, BFN22, BCDD21,
 BWZ22, BH23, BP22, BWYY14, BC22,
 BGH21, BFZ21, CLYZ24, CCC⁺21, CD22,
 DP20, DFG24, DM22, DZ23, EJM21,
 EFGR19, EE22, FS21, Fei22, FFF10,
 FLGL18, Fon23, FJO21, GHK21, 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 [Ara11, ACDP18, DFG24, Fri14].
Shorting [Zho21]. **Should** [GTW19].
Shrinkage [GK22]. **Side** [BBDR23].
Side-Specific [BBDR23]. **Sided**
 [HN14, PSS11]. **Sigma** [CNP12]. **Signal**
 [NV22]. **Signal-Adaptive** [NV22]. **Signals**
 [BK22, FJS22]. **Signature**
 [BFZ24, CGSF23]. **Signature-Based**
 [CGSF23]. **Signatures** [CASB22, KLA20].

Simple [LP21]. **Simulation** [CMN17, DT13, GKMT10, RTY23]. **Single** [CDP21]. **Sizes** [BBDR23]. **Skew** [AGLG22, Guy22]. **Skewed** [KP18]. **Slope** [FT15]. **Small** [AFLZ17, BMS16, DM22, FLF12, FP15, FJL12, FZ16, JR13, KN18, LS21, LMK13]. **Small-Maturity** [FLF12, JR13]. **Small-Time** [AFLZ17, FJL12, FZ16, LS21]. **Smile** [AL17, AGLG22, CC16, FLF12, FJL12, JL13, JR13]. **Smiles** [CC12, EJM21]. **Smooth** [BMZ11, FW18]. **Snell** [DHOR11]. **Solution** [DL13, NZ13, TW20]. **Solutions** [BGK24, IR21, KP16, MT17, QC19, VG22]. **Solvable** [CM17, NM13]. **Solve** [SZ21]. **Solving** [CM12, DB20, Yam22]. **Sophisticated** [Zha23]. **Source** [CSS20]. **Space** [Hep10, Lev18, MZ10]. **Space-Time** [MZ10]. **Space-Valued** [Hep10]. **Spaces** [BKMM21, LN22]. **Sparse** [Pun21]. **Spatial** [RL18]. **SPDEs** [BQY22, GR12]. **Specific** [BBDR23]. **Spectral** [AI15, CLP18, DB20, FJL11, Mon13a]. **Speculate** [CGJ19]. **Spending** [LYZ24]. **Split** [LLP11]. **Splitting** [DT13]. **Spread** [HN14, HZ10]. **Spreads** [CDK10]. **SPX** [GLOW22, Pap18]. **Squeeze** [Fei22]. **SSVI** [EJM21]. **Stability** [BCDD21, BWZ22, FH23, FI13, KP16, MW13, Mos21, NW21]. **Stable** [Sab23]. **Standard** [BZZ19, GL22]. **State** [HK17b, KM23, MPR14]. **Static** [CN11, TA15]. **Statistical** [BDG22, NSY24, Str14]. **Stepping** [War13]. **Sticky** [BGZ22]. **Stochastic** [AKU21, AS18, AKT19, Alm12, AL17, Aly14, AFLZ17, BCM10, BCV14, BHP21, BKX12, BCMS22, BCC15, BK18, BMNP17, BGK24, BHH⁺11, CW22a, CCSW19, CMP21, CM21, CMR18, CMR19, CSS20, CM12, CKN18, EFGR19, FZ23, FZ17, FL11, FJL11, FH18, FN18, FJS22, FHS22, GS17, GS20, GR12, GG14, GO11b, GV15, Gul18, HK17a, HK19, HLLR16, JT11a, JT11b, LLP11, LLL21, LZ17, LS21, LS16, Lud11, MT17, MKPS12, NM13, NW21, ÖH23, Sap20, SS17, VRT22, WX21, Wan22, WXXY22, War13, FFF10, HK19]. **Stochastic-Local** [CMR18]. **Stock** [GV15, HKMR20, LW15]. **Stocks** [JL18, LLS14]. **Stopper** [BZ14]. **Stopping** [BBH⁺21, BDG18, BZZ19, BWZ22, DL13, GGHZ23, GL15, KS10, LLP23]. **Stops** [IR14]. **Storage** [HF10, War13]. **Strategic** [BBP23]. **Strategies** [BDG22, BF14b, CFRT16, CASB22, HZ16, LLLY18, LLX19, MS14, NSY24, VG22, Zhi23, vSDF21]. **Strategy** [CJ16, CD13, CLZ18]. **Strict** [JKR18]. **Strike** [ARS21, Pap18]. **Strikes** [Gul10]. **Strong** [CJM16, FT22]. **Structural** [FK21, GK16, HS12, Pap18]. **Structural-Form** [FK21]. **Structure** [BGSS23, CLP18, FTT10, FW18, FJL12, JT20, LPY21, RT17]. **Student** [GHK21]. **Style** [ZO13]. **Sub** [FHS22]. **Sub-** [FHS22]. **Subject** [WXXY22]. **Suboptimality** [Kol15]. **Subsistence** [CCSW19]. **Successive** [EJJ15]. **Suffocating** [DMBPR22]. **Super** [BC22]. **Super-Replication** [BC22]. **Superadditive** [WBT15]. **Superreplication** [COW19, COW22]. **Supersolution** [FHS22]. **Suppliers** [JP15]. **Supply** [GGR23]. **Surface** [BBK12, NJZB23]. **Surfaces** [CMN17, GJMN16]. **Surrogate** [CCC⁺21]. **Survival** [Zhi23]. **Suspensions** [FT20]. **SVI** [GJMN16, MM22]. **Swap** [ARS21, HSZ17]. **Swaps** [CLL21, LLCMA16]. **Swing** [BCV14]. **Switching** [ACLP14, BCN23, BYY12, CCW19, DZZ10, Lud11, MS14]. **Symmetric** [EJM21]. **Symmetry** [MS10]. **Systematically** [RX20]. **Systemic** [AFM20, ACDP18, BF19, BC15, BFZ21, DF21, DFG24, FRW17, GPY13]. **Systems** [CK18, FS21, KP16, LLM⁺23]. **Tail** [RL18, Vig22]. **Take** [BPR21]. **Taking** [HKZ17, NZ22]. **Tangent** [CMN17]. **Target**

[CJ16]. **Targeted** [CDW24]. **Taxes** [BST10]. **Taylor** [LS16]. **Tempered** [Sab23]. **Temporary** [NV22]. **Tenor** [EGS13]. **Tensor** [BEST23, GKS20]. **Term** [BPY16, BGSS23, CLP18, EFGR19, FTT10, FW18, FJL12, JT20, KYKLR20, RT17, RX17, Sek13, WYZ11]. **Term-Structure** [FW18]. **Terminal** [vSDF21]. **Termination** [LW15]. **Their** [BBH⁺21, BZ14, CD22, MT17, SZH13, SSZ16, LHJ10]. **Them** [FLW23]. **Theoretical** [LLL21]. **Theory** [BD18, BHM20, CW22a, CGSF23, GPSS15, KP18, Mag23, RT17, SSV18]. **Third** [Shi17]. **Third-Order** [Shi17]. **Threshold** [BYY12, GK16]. **Threshold-Type** [BYY12]. **Thresholds** [CL21b]. **Tick** [BBDR23, JL18]. **Tikhonov** [PO10]. **Time** [AJ15, AKT19, AFLZ17, BZZ19, BWZ22, BH23, BCMS22, Ben11, BGM10, BWYY14, Bic12, BC22, CN11, CLL21, CLZ18, CCW19, CKT17, CMKS14, DL13, DR18, DG24, DZ23, EGS13, EMP12, FLGL18, FJL12, FZ16, For20, Fri14, GLZ20, HW21, KN18, LS21, LLCMA16, MGH18, MPR14, MZ10, Pap13, Rás15, RTY23, RT17, Sch15, SS17, War13, vSDF19, DXZ10, KP10a]. **Time-Changed** [CLL21]. **Time-Changes** [LLCMA16]. **Time-Coherent** [DR18]. **Time-Consistency** [DG24]. **Time-Consistent** [BWYY14, CCW19, EMP12, vSDF19]. **Time-Homogeneous** [CN11]. **Time-Inconsistency** [HW21]. **Time-Inconsistent** [BWZ22, CLZ18, Sch15]. **Time-Inhomogeneous** [EGS13]. **Time-Varying** [BCMS22]. **Times** [CNP12, JL20b]. **Timing** [LL11]. **Total** [FT15]. **Touch** [CO11]. **Trackers** [CW22b]. **Tractable** [CFR13, MGH18]. **Trade** [AKU21, AS10, CDP21, JT20, Sch15]. **Trader** [BE24]. **Traders** [BBP23]. **Trading** [Alm12, BCX19, BS13b, BDL11, CD12, CJR14, CDJ17, CJJ20, CFVS22, CCW19, CDW24, DZZ10, EE22, FP15, FJS22, FT20, GNR19, HMKSY20, IR14, JP15, JL20a, NZ19, NS21, NV22, TT18, HN14].

Transaction [BCDD21, Bic12, BS13b, BMS16, CD13, CDW24, CMKS14, DJ23, GO11a, Lep16, LMK13, PP10, RX20, DXZ10]. **Transform** [GS12, Kir16, HZ10, Kir15]. **Transient** [BV19, NV22, SSZ17]. **Transition** [CFP10]. **Transport** [DHL15, GLOW22]. **Tree** [BDG18, LHJ10]. **Trees** [ECLL23]. **Trees/Random** [ECLL23]. **Trend** [DZZ10]. **Triplets** [CJJ20]. **Tsallis** [DJ24, Tia23]. **Two** [BS13b, DK18, HN14, NM13, NW21]. **Two-Level** [DK18]. **Two-Sided** [HN14]. **Type** [BYY12, Gul18, JL13, MKPS12].

U.S. [AHPP22]. **Uhlenbeck** [BDG22]. **Uncertain** [FR14, FN18, HLLR16]. **Uncertainty** [BHZ15, BD18, CJQ16, CDJ17, CCY23, DV15, EV16, LMS22]. **Underlying** [MPR14]. **Understanding** [AGLG22]. **Underwater** [KR24]. **Unified** [BGO21]. **Uniform** [Teh16]. **Uniqueness** [IR21]. **Upgrade** [CL21b]. **Use** [RW12].

Using [AN15, BAGM20, BYY12, CASB22, CM12, DB20, ECLL23, Hep10, PO10, ZRA14]. **Utilities** [FMM11a, Rás15]. **Utility** [AD23, BD21, BCDD21, BMZ11, BCX19, BS13b, CLYZ24, CL21a, DM22, DZ23, EM21, GLZ20, HKZ17, KQY22, KS10, LLX19, MWZZ22, MW13, Mos21, NM13, VF16, WX21, WMH24, Zho21, dRP22, PR24]. **Utility-Based** [PR24]. **Utilizing** [PBH10].

Valuation [AC17, BKK12, 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 [BKMMS21]. **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⁺18]. **Versus** [AKK13, LN22, EE22]. **via** [BDN15, BEV14, BMMB18, BMMBO23, BCC15, CMN17, CCC⁺21, CLP18, LZ17, LLM⁺23, Mon13a, Qi23, Tia23]. **Views** [CFRT16]. **Viscosity** [BCM10, IR21]. **VIX** [AG20, AGLG22, DHL15, GLOW22, Guy22, Pap18]. **Vol** [Aly14]. **Vol-of-Vol** [Aly14].

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Li:2018:WCR

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Li:2015:AGM

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