LIST OF PUBLICATIONS

Miklós Rásonyi

Dissertations

[R0] M. Rásonyi: On certain problems of arbitrage theory in discrete-time financial market models. *PhD thesis*, Université de Franche-Comté, Besançon, 2002.

[R1] M. Rásonyi: Optimal investment: expected utility and beyond.*DSc thesis*, Hungarian Academy of Sciences, Budapest, 2017.

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[R2] M. Rásonyi: A note on martingale measures with bounded densities, *Proceedings of the Steklov Institute of Mathematics*, vol. 237, 203–207, 2002.

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[R18] L. Carassus, M. Rásonyi: Risk-averse asymptotics for reservation prices. *Annals of Finance*, vol. 7, 375–387, 2011.

[R19] V. Prokaj and M. Rásonyi: Local and true martingales in discrete time, *Theory of Probability and Its Applications*, vol. 55, 325–332, 2011.

[R20] I. Gyöngy and M. Rásonyi: A note on Euler approximations for SDEs with Hölder continuous diffusion coefficients. *Stochastic Processes and Their Applications*, vol. 121, 2189–2200, 2011.

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