LIST OF PUBLICATIONS
Miklós Rásonyi

PhD thesis


Refereed journal publications


[R40] Huy N. Chau and M. Rásonyi. Skorohod’s representation theorem and 

[R41] Huy N. Chau and M. Rásonyi. On optimal investment for processes of 
long or negative memory. *Stochastic Processes and their Applications*, 

[R42] M. Rásonyi. On the identification of random variables from quantized 

[R43] Huy N. Chau, Ch. Kumar, M. Rásonyi and S. Sabanis. On fixed gain 


[R45] M. Rásonyi. On utility maximization without passing by the dual 


[R47] M. Rásonyi and A. Meireles-Rodrigues. On Utility Maximisation Un- 
der Model Uncertainty in Discrete-Time Markets. *Preprint*, 

[R48] N. H. Chau and M. Rásonyi. Robust utility maximization in markets 

[R49] B. Gerencsér and M. Rásonyi. On the ergodicity of certain Markov 

[R50] M. Barkhagen, N. H. Chau, É. Moulines, M. Rásonyi, S. Sabanis and 
Y. Zhang. On stochastic gradient Langevin dynamics with dependent 


[R52] L. Carassus and M. Rásonyi. Risk-neutral pricing for the APT. *Preprint*, 
2019.

[R53] H. N. Chau and Miklos Rásonyi. Stochastic Gradient Hamiltonian 
Monte Carlo for Non-Convex Learning in the Big Data Regime. *Preprint*, 
Book parts (all refereed)


Proceedings papers


