

ON UTILITY MAX

- [1] Biagini S. and M. Frittelli (2004) “Utility maximization in incomplete markets for unbounded processes”, Technical report, University of Florence.
- [2] Biagini S. and M. Frittelli (2004) “The supermartingale property of the optimal portfolio process for general semimartingales”, Technical report, University of Florence.
- [3] Bellini F. and M. Frittelli (2002) “On the existence of minimax martingale measures”, *Math. Fin.* 12/1, 1-21.
- [4] Cvitanic J., W. Schachermayer and H. Wang (2001): “Utility maximization in incomplete markets with random endowment”, *Fin. Stoc.*, 5/2, 259-272.
- [5] Delbaen F., P. Grandits, T. Rheinlander, D. Samperi, M. Schweizer and C. Stricker (2002): “Exponential hedging and entropic penalties”, *Math. Fin.*, 12/2, 99-123.
- [6] Frittelli M. (2000): “Optimal solutions to utility maximization and to the dual problem”, Technical report, Università degli Studi di Milano.
- [7] He H. and N.D. Pearson (1991): “Consumption and Portfolio Policies with Incomplete Markets and Short-Sale Constraints: The Infinite-Dimensional Case”, *J. E. T.*, 54, 259-304.
- [8] Kabanov Y. and C. Stricker, (2002): “On the optimal portfolio for the exponential utility maximization: remarks to the six-author paper”, *Math. Fin.*, 12/2, 125-134.

- [9] Karatzas I., S. Shreve, J. Lehoczky and G. Xu (1991): “Martingale and duality methods for utility maximization in an incomplete market”, *SIAM J. Contr. and Opt.*, 29, 702-730.
- [10] Kramkov D. and W. Schachermayer (1999): “The asymptotic elasticity of utility function and optimal investment in incomplete markets”, *Ann. Appl. Prob.* 9/3, 904-950.
- [11] Kramkov D. and W. Schachermayer (2003): “Necessary and sufficient conditions in the problem of optimal investments in incomplete markets”, *Ann. Appl. Prob.* 13/4, 1504-1516.
- [12] Merton, R.C. (1969): “Lifetime portfolio selection under uncertainty: The continuous-time case”, *Rev. Econ. Stat.* 247-57.
- [13] Merton, R.C. (1971): “Optimum consumption and portfolio rules in a continuous-time model”, *J.E.T.* 373-413.
- [14] Schachermayer W. (2001): “Optimal investment in incomplete markets when wealth may become negative”, *Ann. Appl. Prob.* 11/3, 694-734.
- [15] Schachermayer W. (2003): “A super-martingale property of the optimal portfolio process”, *Fin. Stoc.* 4, 433-457.

OTHER REFERENCES

- [1] Biagini S. and M. Frittelli (2004) “On the super replication price of unbounded claims ”, *Ann. Appl. Prob.*, 14/4, 1970-1991.
- [2] Delbaen F. and W. Schachermayer (1998): “The Fundamental Theorem of Asset Pricing for Unbounded Stochastic Processes”, *Math. Ann.* 312, 215-250.
- [3] El Karoui N. and R. Rouge (2000): “Pricing via utility maximization and entropy”, *Math. Fin.*, 10/2, 259-276.
- [4] Emery M. (2002) “Compensation de processus à variation finie non localement intégrables ”, *Sém. Prob. XIV*, Springer L.N. 1978-79 784, 152-160.
- [5] Frittelli M. (2000): “Introduction to a theory of value coherent with the no-arbitrage principle”, *Fin. Stoc.*, 4/3, 275-297.
- [6] Frittelli M. (2004): “Some remarks on arbitrage and preferences in securities market models”, *Math. Fin.*, 14/3, 351-357.
- [7] Liese F. and I. Vajda (1987): “Convex statistical Distances”, Teubner Texte, Leipzig.
- [8] Rockafellar R. T. (1971): “Integrals which are convex functionals, II”, *Pacific J. Math.* 39/2, 439-460.
- [9] Ruschendorf L. (1984): “On the minimum discrimination information theorem” *Statistics & Decisions*, 1, 263-283.