

# Publications for Marek Rutkowski

## 2018

Bielecki, T., Cialenco, I., Rutkowski, M. (2018). Arbitrage-free pricing of derivatives in nonlinear market models. *Probability, Uncertainty and Quantitative Risk*, 3(1), 1-56. <a href="http://dx.doi.org/10.1186/s41546-018-0027-x">[More Information]</a>

Nie, T., Rutkowski, M. (2018). Fair bilateral pricing under funding costs and exogenous collateralization. *Mathematical Finance*, 28(2), 621-655. <a href="http://dx.doi.org/10.1111/mafi.12145">[More Information]</a>

## 2017

Guo, I., Rutkowski, M. (2017). Arbitrage-free pricing of multi-person game claims in discrete time. *Finance and Stochastics*, 21(1), 111-155. <a href="http://dx.doi.org/10.1007/s00780-016-0315-1">[More Information]</a>

Brigo, A., Buescu, C., Rutkowski, M. (2017). Funding, repo and credit inclusive valuation as modified option pricing. *Operations Research Letters*, 45(6), 665-670. <a href="http://dx.doi.org/10.1016/j.orl.2017.10.009">[More Information]</a>

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Nie, T., Rutkowski, M. (2016). A BSDE approach to fair bilateral pricing under endogenous collateralization. *Finance and Stochastics*, 20(4), 855-900. <a href="http://dx.doi.org/10.1007/s00780-016-0306-2">[More Information]</a>

Tarca, S., Rutkowski, M. (2016). Assessing the Basel II internal ratings-based approach: Empirical evidence from Australia. *Journal of Financial Regulation and Compliance*, 24(2), 106-139. <a href="http://dx.doi.org/10.1108/JFRC-05-2015-0024">[More Information]</a>

Nie, T., Rutkowski, M. (2016). BSDEs driven by multidimensional martingales and their applications to markets with funding costs. *Theory of Probability and Its Applications*, 60(4), 604-630. <a href="http://dx.doi.org/10.1137/S0040585X97T987880">[More Information]</a>

Guo, I., Rutkowski, M. (2016). Discrete time stochastic multi-player competitive games with affine payoffs. *Stochastic Processes and their Applications*, 126, 1-32. <a href="http://dx.doi.org/10.1016/j.spa.2015.07.013">[More Information]</a>

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Rutkowski, M., Tarca, S. (2015). Regulatory capital modeling for credit risk. *International Journal of Theoretical and Applied Finance*, 18(5), 1550034-1-1550034-44. <a href="http://dx.doi.org/10.1142/S021902491550034X">[More Information]</a>

Ahlip, R., Rutkowski, M. (2015). Semi-analytical Pricing of Currency Options in the Heston/CIR Jump- Diffusion Hybrid Model. *Applied Mathematical Finance*, 22(1), 1-27. <a href="http://dx.doi.org/10.1080/1350486X.2014.928227">[More Information]</a>

Bielecki, T., Rutkowski, M. (2015). Valuation and Hedging of Contracts with Funding Costs and Collateralization. *SIAM Journal on Financial Mathematics*, 6(1), 594-655. <a href="http://dx.doi.org/10.1137/130928819">[More Information]</a>

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Li, L., Rutkowski, M. (2014). Admissibility of generic market models of forward swap rates. *Mathematical Finance*, 24(4), 728-761. <a href="http://dx.doi.org/10.1111/mafi.12001">[More Information]</a>

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Li, L., Rutkowski, M. (2014). Progressive Enlargements of Filtrations with Pseudo-Honest Times. *Annals of Applied Probability*, 24(4), 1509-1553. <a href="http://dx.doi.org/10.1214/13-AAP955">[More Information]</a>

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Durand, C., Rutkowski, M. (2013). CVA under alternative settlement conventions and with systemic risk. *International Journal of Theoretical and Applied Finance*, 16(7), 1-40. <a href="http://dx.doi.org/10.1142/S0219024913500398">[More Information]</a>

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Guo, I., Rutkowski, M. (2012). A zero-sum competitive multi-player game. *Demonstratio Mathematica*, 45(2), 415-433. <a href="http://dx.doi.org/10.1515/dema-2013-0374">[More Information]

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Bielecki, T., Jeanblanc, M., Rutkowski, M. (2011). Hedging of a credit default swaption in the CIR default intensity model. *Finance and Stochastics*, 15(3), 541-572. <a href="http://dx.doi.org/10.1007/s00780-010-0143-7">[More Information]

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Bielecki, T., Jeanblanc, M., Rutkowski, M. (2009). Alternative approaches to credit risk modelling. In Hermann (Eds.), *Modèles aléatoires en finance mathématiques*, (pp. 1-159). France: CIMPA.

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