

# LIST OF PUBLICATIONS

## Livres

- [1] S. Crépey, T. R. Bielecki, and D. Brigo. *Counterparty Risk and Funding—A Tale of Two Puzzles*. Chapman & Hall/CRC Financial Mathematics Series, 2014.

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- [8] R. Bompis and E. Gobet. Stochastic Approximation Finite Element method for analytical approximation of multidimensional diffusion. *To appear in SIAM Numerical Analysis*, 2014.
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## Vulgarisation

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