

LIST OF PUBLICATIONS

Livres

- [1] A. Aksamit and M. Jeanblanc. *Enlargement of filtration with finance in view*. Springer, 2016.

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- [2] A. Aksamit, T. Choulli, and M. Jeanblanc. On an optional semimartingale decomposition and the existence of a deflator in an enlarged filtration. *In Memoriam Marc Yor, Séminaire de Probabilités XLVII*, 2137:187–218, 2015.
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- [15] C. Blanchet-Scalliet, E. Chevalier, I. Kharroubi, and T. Lim. Max-min optimization problem for variable annuities pricing. *International Journal of Theoretical and Applied Finance*, 18(8), 2015.
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