Ernst Eberlein

Publications

Books

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[5] Ruin probabilities for a Sparre Andersen model with investments. (with Y. Kabanov and T. Schmidt) *Stochastic Processes and Their Applications* 144 (2022) 72–84
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[7] A multiple curve Lévy swap market model. (with Chr. Gerhart and E. Lütkebohmert) *Applied Mathematical Finance* 27(5) (2020) 396–421
[8] Variable annuities in a Lévy-based hybrid model with surrender risk. (with L. Ballotta, T. Schmidt and R. Zeineddine) *Quantitative Finance* 20(5) (2020) 867–886
[9] Multiple curve Lévy forward price model allowing for negative interest rates. (with Chr. Gerhart and Z. Grbac) *Mathematical Finance* 30(1) (2020) 167-195
[10] Hybrid Lévy models: Design and computational aspects. (with M. Rudmann) *Applied Mathematical Finance* 25(5–6) (2018) 533–556
[11] A multiple-curve Lévy forward rate model in a two-price economy. (with Chr. Gerhart) *Quantitative Finance* 18(4) (2018) 537–561
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[19] Modeling risk weighted assets and the risk sensitivity of related capital requirements. (with D.B. Madan and W. Schoutens) *Journal of Risk* 16(2) (2013) 3–23

[20] Discrete tenor models for credit risky portfolios driven by time-inhomogeneous Lévy processes. (with Z. Grbac and T. Schmidt) *SIAM Journal on Financial Mathematics* 4(1) (2013) 616–649

[21] Rating based Lévy LIBOR model. (with Z. Grbac) *Mathematical Finance* 23(4) (2013) 591–626

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