

# **TOPICS IN MATHEMATICAL FINANCE: ASSET PRICING, ARBITRAGE, AND VOLATILITY-INDUCED GROWTH**

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## Publications

Arbitrage in stationary markets, 2009, Decisions in Economics and Finance, v. 32, 5-12 (with D. Kapoor). [DOI](#)

Financial markets. The joy of volatility, 2008, Quantitative Finance, v. 8, 1-3 (with M.A.H. Dempster and [K.R. Schenk-Hoppé](#)). [DOI](#)

Volatility-induced financial growth, 2007, Quantitative Finance, v. 7, 151-160 (with M.A.H. Dempster and [K.R. Schenk-Hoppé](#)). [DOI](#)

Asset pricing and hedging in financial markets with transaction costs: An approach based on the von Neumann-Gale model, 2006, Annals of Finance, v. 2, 327-355 (with M.A.H. Dempster and M.I. Taksar). [DOI](#)

On the Fundamental Theorem of Asset Pricing: Random constraints and bang-bang no-arbitrage criteria, 2004, Mathematical Finance, v.14, 201-221 (with K. Schürger and M.I. Taksar). [DOI](#)

Exponential growth of fixed-mix strategies in stationary asset markets, 2003, Finance and Stochastics, v. 7, 263-276 (with M.A.H. Dempster and [K.R. Schenk-Hoppé](#)). [DOI](#)

From rags to riches: On constant proportions investment strategies, 2002, International Journal of Theoretical and Applied Finance, v. 5, 563-573 (with [K.R. Schenk-Hoppé](#)). [DOI](#)