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Lista publikacji
z dnia 30 października 2010

Publikacje w czasopismach

1. Delong Ł., 2010, *An optimal investment strategy for a stream of liabilities generated by a step process in a financial market driven a Levy process*, *Insurance: Mathematics and Economics* 47: 278-293
2. Delong Ł., 2010, *Applications of backward stochastic differential equations to insurance and finance*, *Roczniki Kolegium Analiz Ekonomicznych SGH* 21: 11-26
3. Delong Ł., Imkeller P., 2010, *On Malliavin's differentiability of BSDEs with time delayed generators driven by Brownian motions and Poisson random measures*, *Stochastic Processes and their Applications* 120: 1748-1775
4. Delong Ł., Imkeller P., 2010, *Backward stochastic differential equations with time delayed generators- results and counterexamples*, *The Annals of Applied Probability* 20: 1512-1536
5. Delong Ł., 2009, *Indifference pricing of a life insurance portfolio with systematic mortality risk in a market driven by a Levy noise*, *Scandinavian Actuarial Journal* 1: 1-26
6. Delong Ł., Kluppelberg C., 2008, *Optimal investment and consumption in a Black-Scholes market with stochastic coefficients driven by a non-Gaussian Ornstein-Uhlenbeck process*, *The Annals of Applied Probability* 18: 879-908
7. Delong Ł., Gerrard R., Haberman S., 2008, *Mean-variance optimization problems in an accumulation phase for a defined benefit plan*, *Insurance: Mathematics and Economics* 42: 107-118
8. Delong Ł., Gerrard R., 2007, *Mean-variance portfolio selection for a non-life insurer*, *Mathematical Methods of Operations Research* 66: 339-367
9. Delong Ł., 2006, *Optimal investment and consumption in the presence of default on a financial market driven by a Levy noise*, *Annales Universitatis Mariae Curie-Skłodowska: Mathematica LX*
10. Delong Ł., 2005, *Optimal investment strategy for non-life insurance company: quadratic loss*, *Applicationes Mathematicae* 32: 263-277
11. Delong Ł., 2004, *Ocena ryzyka portfela ubezpieczeń komunikacyjnych przy użyciu teorii ruiny*, *Roczniki Kolegium Analiz Ekonomicznych SGH* 14: 27-44
12. Delong Ł., Bijak W., Mandela M., 2004, *Testowanie zyskowności produktów ubezpieczeń na życie*, *Prace Naukowe Instytutu Organizacji i Zarządzania Politechniki Wrocławskiej* 75: 115-131