List of publications: Aziz Issaka

Publications

1. *Analysis of variance based instruments for Ornstein-Uhlenbeck type models: swap and price index*, To appear in Annals of Finance, accepted in July 2017 (with I. SenGupta). [click here] or for full-text (view-only version) [click here]

2. *Feynman path integrals and asymptotic expansions for transition probability densities of some Lévy driven financial markets*, Journal of Applied Mathematics and Computing (2017), Vol. 54, Issue 1, pp. 159-182, (with I. SenGupta). [click here]

3. *On Ramanujans inverse digamma approximation*, The Ramanujan Journal (2016), Vol. 39, Issue 2, pp. 291-302. [click here]

4. *An asymptotic series related to Ramanujans expansion for the nth Harmonic number*, The Ramanujan Journal (2016), Vol. 39, Issue 2, pp. 303-313. [click here]