

List of scientific publications ranked according to their importance to the research project starting with the most important ones

References

- [1] Ole Eiler Barndorff-Nielsen, Fred Espen Benth, and Almut Elisabeth Dorothea Veraart. *Ambit stochastics*. 2017. Draft of research monograph.
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- [3] Almut Elisabeth Dorothea Veraart. Stationary and multi-self-similar random fields with stochastic volatility. *Stochastics*, 87(5):848–870, 2015.
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- [7] Michele Nguyen and Almut Elisabeth Dorothea Veraart. Modelling spatial heteroskedasticity by volatility modulated moving averages. *ArXiv e-prints*, September 2016. E-print 1609.04682.
- [8] Ole Eiler Barndorff-Nielsen, Fred Espen Benth, and Almut Elisabeth Dorothea Veraart. Modelling electricity futures by ambit fields. *Advances in Applied Probability*, 46(3):719–745, 2014.
- [9] Ole Eiler Barndorff-Nielsen, Fred Espen Benth, and Almut Elisabeth Dorothea Veraart. Modelling energy spot prices by Lévy-driven Volterra processes. *Bernoulli*, 19(3):803–845, 2013.
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- [14] Ole Eiler Barndorff-Nielsen and Almut Elisabeth Dorothea Veraart. Stochastic volatility of volatility and variance risk premia. *Journal of Financial Econometrics*, 11:1–46, 2013.
- [15] Andrea Granelli and Almut Elisabeth Dorothea Veraart. Modelling the variance risk premium: the role of dependence and contagion. *SIAM Journal on Financial Mathematics*, 7:382–417, 2016.
- [16] Andrea Granelli and Almut Elisabeth Dorothea Veraart. A weak law of large numbers for estimating the correlation in bivariate Brownian semistationary processes. In preparation, 2017.

- [17] Andrea Granelli and Almut Elisabeth Dorothea Veraart. A central limit theorem for bivariate Brownian semistationary processes. In preparation, 2017.
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