PEOPLE'S DEMOCRATIC REPUBLIC OF ALGERIA
MINISTRY OF HIGHER EDUCATION AND SCIENTIFIC RESEARCH

CENTRE UNIVERSITAIRE DE BARIKA

Publications of Dr. Khallout Rania

23/04/2023

Title	Link
A risk-sensitive stochastic maximum principle for fully coupled forward-backward stochastic differential equations with applications	https://scholar.google.com/citations?view_op=view_citation&hl=fr&user=zVqKm4YAAAAJ&citation_for_view=zVqKm4YAAAAJ:u-x6o8ySG0sC
The use of Girsanov's theorem to describe the risk-sensitive problem and application to optimal control	https://scholar.google.com/citations?view_op=view_citation&hl=fr&user=zVqKm4YAAAAJ&citation_for_view=zVqKm4YAAAAJ:9yKSN-GCB0IC
Risk-sensitive Necessary and Sufficient Optimality Conditions and Financial Applications: Fully Coupled Forward-Backward Stochastic Differential Equations with Jump diffusion	https://scholar.google.com/citations?view_op=view_citation&hl=fr&user=zVqKm4YAAAAJ&citation_for_view=zVqKm4YAAAAJ:d1gkVwhDpl0C
Stochastic maximum principle for system governed by forward backward stochastic differential equation with risk sensitive control problem and application	https://scholar.google.com/citations?view_op=view_citation&hl=fr&user=zVqKm4YAAAAJ&citation_for_view=zVqKm4YAAAAJ:u5HHmVD_uO8C