Author Index Volume 3 (2014)

The issue number is given in front of the pagination

Ben-Jacob, E., see Zatlavi, L. (3,4) 189–207
Bull, J.M., see Tucker, M. (3,4) 143–161

Calkin, N.J. and M.L. de Prado, Stochastic flow diagrams (1,2) 21–42
Calkin, N.J. and M.L. de Prado, The topology of macro financial flows: An application of stochastic flow diagrams (1,2) 43–85
Chen, B., W.W.Y. Hsu, J.-M. Ho and M.-Y. Kao, Linear-time accurate lattice algorithms for tail conditional expectation (1,2) 87–140
de Prado, M.L., see Calkin, N.J. (1,2) 21–42
de Prado, M.L., see Calkin, N.J. (1,2) 43–85
Ho, J.-M., see Chen, B. (1,2) 87–140
Hsu, W.W.Y., see Chen, B. (1,2) 87–140

Irlicht, L., Fast recursive portfolio optimization (3,4) 173–188
Itkin, A., Splitting and matrix exponential approach for jump-diffusion models with Inverse Normal Gaussian, Hyperbolic and Meixner jumps (3,4) 233–250

Kao, M.-Y., see Chen, B. (1,2) 87–140
Kenett, D.Y., see Zatlavi, L. (3,4) 189–207

Mantilla-García, D., Dynamic allocation strategies for absolute and relative loss control (3,4) 209–231
Pennock, D.M., see Rothschild, D. (1,2) 3–20
Rhee, T.A., The relationship between return fractality and bipower variation (3,4) 163–171
Rothschild, D. and D.M. Pennock, The extent of price misalignment in prediction markets (1,2) 3–20
Tucker, M. and J.M. Bull, An efficient algorithm for the calculation of reserves for non-unit linked life policies (3,4) 143–161
Zatlavi, L., D.Y. Kenett and E. Ben-Jacob, The design and performance of the adaptive stock market index (3,4) 189–207