

COMMUNICATIONS ON STOCHASTIC ANALYSIS

Vol. 9

No. 1

March 2015

Contents

Comparing the G -normal Distribution to its Classical Counterpart	<i>Erhan Bayraktar and Alexander Munk</i>	1-18
Convergence of Scheme for Decoupled Forward Backward Stochastic Differential Equation	<i>Hani Abidi and Habib Ouerdiane</i>	19-41
Branching Particle Systems and Compound Poisson Processes Related to Pólya-Aeppli Distributions	<i>Richard B. Paris and Vladimir Vinogradov</i>	43-67
On a Nonsymmetric Ornstein-Uhlenbeck Semigroup and its Generator	<i>Yong Chen</i>	69-78
Hitting Times for Bessel Processes	<i>Gerardo Hernández-del-Valle & Carlos G. Pacheco</i>	79-92
Existence of Lévy's Area and Pathwise Integration	<i>Peter Imkeller and David J. Prömel</i>	93-111
Mathematical Formulation of an Optimal Execution Problem with Uncertain Market Impact	<i>Kensuke Ishitani and Takashi Kato</i>	113-129
Analysing Systemic Risk Contribution Using a Closed Formula for Conditional Value at Risk Through Copula	<i>Brice Hakwa, Manfred Jäger-Ambrożewicz & Barbara Rüdiger</i>	131-158