

# Anna Battauz

## FINANCIAL MARKETS

---

### ARTICLES IN SCHOLARLY JOURNALS

BATTAUZ A., GATTI S., PRENCIPE A., VIARENGO L.

**Earnings: The real value of disagreement in mergers and acquisitions\***

European Financial Management, 2021

BATTAUZ A., DE DONNO M., GAJDA J., SBUELZ A.

**Optimal exercise of American put options near maturity: A new economic perspective**

Review of Derivatives Research, 2021

BATTAUZ A., SBUELZ A.

**Non-myopic portfolio choice with unpredictable returns: The jump-to-default case**

European Financial Management, 2018, vol.24, no. 2, pp.192-208

BATTAUZ A., DE DONNO M., SBUELZ A.

**Reaching nirvana with a defaultable asset?**

Decisions In Economics And Finance, 2017, vol.40, no. 1-2, pp.31-52

BATTAUZ A., DE DONNO M., ORTU F.

**Envelope theorems in Banach lattices and asset pricing**

Mathematics And Financial Economics, 2015, vol.9, no. 4, pp.303-323

BATTAUZ A., DE DONNO M., SBUELZ A.

**Real Options and American Derivatives: The Double Continuation Region**

Management Science, 2015, vol.61, no. 5, pp.1094-1107

BATTAUZ A., DE DONNO M., SBUELZ A.

**Kim and Omberg Revisited: The Duality Approach**

Journal Of Probability And Statistics, 2015, vol.2015, pp.1-6

BATTAUZ A., DONNO M. D., SBUELZ A.

**Real options with a double continuation region**

Quantitative Finance, 2012, vol.12, no. 3, pp.465-475

BATTAUZ A., DE DONNO M., ORTU F.

**Intertemporal asset pricing and the marginal utility of wealth**

Journal Of Mathematical Economics, 2011, vol.47, no. 2, pp.227-244

BATTAUZ A., ORTU F.

**Dynamic versus one-period completeness in event-tree security markets**

Economic Theory, 2006, vol.30, no. 1, pp.191-193

BACCARA M., BATTAUZ A., ORTU F.

**Effective securities in arbitrage-free markets with bid-ask spreads at liquidation: a linear programming**

**characterization**

Journal Of Economic Dynamics & Control, 2006, vol.30, no. 1, pp.55-79

BATTAUZ A., PRATELLI M.

**Optimal stopping and American options with discrete dividends and exogenous risk**

Insurance: Mathematics and Economics, 2004, vol.35, no. 2, pp.255-265

---