

PUBBLICAZIONI DEL PROF. FABIO RINALDI

1. “ Multi-events multi-assets cash options under jump diffusion dynamics; Quaternary Options ”, (2015), Working Paper.
2. “Spectral properties of a symmetric three-dimensional quantum dot with a pair of identical attractive δ -impurities symmetrically situated around the origin”, (2015)
3. “ On the approximation of the Hamiltonian of the harmonic oscillator with an attractive δ' -interaction centered at the origin by means of the Hamiltonian of the harmonic oscillator perturbed by a suitable triple of δ -interactions “, JOP, Journal of Physics A, (2015).
4. “ The discrete spectrum of the spinless Salpeter Hamiltonian perturbed by δ -interactions”, JOP, Journal of Physics A, (2015).
5. “ A remark on the heat equation with point perturbation, the Feynman-Kac formula with local time and derivative pricing“, ROMP – Reports on Mathematical Physics (2015).
6. “ A remarkable spectral feature of the Schrödinger Hamiltonian of the harmonic oscillator perturbed by an attractive δ' -interaction centered at the origin: double degeneracy and level crossing “, JOP, Journal of Physics A (2013).
7. “ On the spectrum of the Schrödinger Hamiltonian of the one-dimensional harmonic oscillator perturbed by two identical attractive point interactions “, ROMP – Reports on Mathematical Physics (2012).
8. “ On some potential applications of the heat equation with repulsive point interaction to derivative pricing ”, Rendiconti di Matematica (2011).