

Publications of Georg Pflug (up to end 2005)

Books

- G. Ch. Pflug. Optimization of Stochastic Models: 382 pages, Kluwer Academic Publishers, Boston, 1996, ISBN 0-7923-9780-0
- L. Ljung, G. Ch. Pflug, H. Walk. Stochastic Approximation and Optimization of Random Systems. Birkhäuser, Basel, 1992, ISBN 3-7643-2733-2
- G. Ch. Pflug. Stochastische Modelle in der Informatik Teubner, Stuttgart 1986, ISBN 3-519-02259-1

Edited books

- Coping with Uncertainty. Lecture Notes in Economics and Mathematical Systems 581. Springer Verlag, ISBN 3-540-35258-9 (Yu, Ermoliev, M. Makowski, K. Marti, G. Ch. Pflug eds.), 2006
- Simulation and Optimization: Proceedings of the International Workshop on Computationally Intensive Methods in Simulation and Optimization. Springer Lecture Notes in Economics and Math. Systems 374, Springer, Berlin, ISBN 3-540-54980-3 (U. Dieter, G. Ch. Pflug, eds.)
- Neuere Verfahren der nichtparametrischen Statistik Medizinische Informatik und Statistik, Bd. 60 Springer, Berlin (1985), ISBN 3-540-15702-6 (G. Ch. Pflug, ed.)
- Mathematical statistics and applications Proceedings of the 4th PSMS, Bad Tatzmannsdorf Reidel Publ. Comp., ISBN 90-277-2088-6 (W. Grossmann, G. Ch. Pflug, W. Wertz, eds.)
- Probability and Statistical Inference Proceedings of the 2nd PSMS, Bad Tatzmannsdorf Reidel Publ. Comp., ISBN 90-277-1427-4 (W. Grossmann, G. Ch. Pflug, W. Wertz, eds.)

Chapters in books

- G. Ch. Pflug. Stochastic optimization and statistical inference. Chapter 7 of Stochastic Programming: Handbooks in Operations Research and Management Science, Vol. 10, Elsevier, 2003, ISBN 0-444-50854-6 (A. Ruszczyński, A. Shapiro, eds.)
- G. Ch. Pflug. A risk measure for income streams. In: Risk measures for the 21st century, J. Wiley and Sons, 2003, ISBN 0-470-861541 (G Szegoe, ed.)

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- Feature Issue on Stochastic Optimization. EJOR 101 (2), 1997 (G. Ch. Pflug, A. Ruszczyński, eds.)
- Special Issue: Journal of Banking and Finance, 2007 (Yu. Kaniovski, M. Murgia, G. Ch. Pflug, eds.)
- Special Issues: Quantitative Finance, 2007 (M. Dempster, G. Mitra, G. Ch. Pflug, eds.)

Articles in Encyclopedias

- G. Ch. Pflug. Derivatives of probability measures. Encyclopedia of Optimization, Vol 1., pp. 405 - 407, 2002 (C. Floudas and P. Pardalos, eds.)
- G. Ch. Pflug. Discrete Stochastic Optimization. Encyclopedia of Optimization, Vol 1., pp. 458 - 460, 2002 (C. Floudas and P. Pardalos, eds.)
- G. Ch. Pflug. Derivatives of Markov Processes and their Simulation. Encyclopedia of Optimization, Vol 1., pp. 377 - 399, 2002 (C. Floudas and P. Pardalos, eds.)
- G. Ch. Pflug. The score function method. Handbook of Statistical Sciences, (2004) (J. Viscusi, ed.)
- Lotteries. Handbook of Actuarial Sciences, (2004) (J. Teugels, ed.)

Journal Articles

- G. Ch. Pflug. On distortion functionals . Statistics and Decisions 24, 45 - 60 (2006)
- R. Hochreiter, G. Ch. Pflug. Polynomial algorithms for pricing path-dependent interest rate instruments. Computational Economics 28(3): 291-309. 2006 (DOI).
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