

SELECTED RECENT PUBLICATIONS

- T. Banerjee, M. K. Ghosh and S. K. Iyer, Pricing of defaultable bonds in a Markov modulated market, *Stochastic Analysis and Applications* 30(2012), 448-475.
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- G. K. Basak, M. K. Ghosh and A. Goswami, Risk minimizing option pricing for a class of exotic options in a Markov modulated market, *Stochastic Analysis and Applications* 29 (2011), 259-281.
- M. K. Ghosh and S. Saha, Stochastic processes with age dependent transition rates, *Stochastic Analysis and Applications* 29 (2011), 511-522.
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- V. S. Borkar, M. K. Ghosh and G. Rangarajan, Application of nonlinear filtering to credit risk, *Operations Research Letters* 38 (2010), 527-532.
- A. Basu and M. K. Ghosh, Asymptotic analysis of option pricing in a Markov modulated market, *Operations Research Letters* 37 (2009), 415-419.
- M. K. Ghosh, A. Goswami and K. Kuresh Kumar, Portfolio optimization in a semi-Markov modulated market, *Applied Mathematics and Optimization* 60 (2009), 275-296.
- M. K. Ghosh and A. Goswami, Option pricing in a semi-Markov modulated market, *SIAM Journal on Control and Optimization* 48 (2009), 1519-1541.