List of publications: Dr. Indranil SenGupta


*1Graduate student (during the time when this paper is written) supervised by Dr. SenGupta*


27. Option pricing with transaction costs and stochastic interest rate, Applied Mathematical Finance, Vol. 21, No. 5, 2014, pp. 399-416. [click here]


Submitted papers

1. Analysis of optimal portfolio on finite and small-time horizons for a stochastic volatility model with multiple correlated assets, (with M. Lin). [arXiv link]


Book-chapters (peer-reviewed)


**Doctoral dissertation**

- *Analysis of the three-dimensional superradiance problem and some generalizations*, Texas A&M University, 2010. [click here]