

References

- Almgren, R., & Chriss, N. (2000). Optimal execution of portfolio transactions. *Journal of Risk*, 3, 5–39.
- Arrow, K. J. (1970). *Essays in the theory of risk bearing*. Amsterdam: North Holland.
- Bawa, V. S., Lindenberg, E. B., & Rafsky, L. C. (1979). An efficient algorithm to determine stochastic dominance admissible sets. *Management Science*, 25, 609–622.
- Baz, J., & Chacko, G. (2008). *Financial derivatives: Pricing, applications and mathematics*. Cambridge: Cambridge University Press.
- Bertsimas, D., & Lo, A. W. (1998). Optimal control of execution costs. *Journal of Financial Markets*, 1, 1–50.
- Bierwag, G. O. (1987). *Duration analysis: Managing interest rate risk*. Cambridge: Ballinger Publishing Company.
- Bjork, T. (2004). *Arbitrage theory in continuous time* (2nd ed.). New York, NY: Oxford University Press.
- Black, F., & Scholes, M. (1973). The pricing of options and corporate liabilities. *Journal of Political Economy*, 81(3), 637–654.
- Chakravarty, S. R. (2013). *An outline of financial economics*. New York, NY: Anthem Press.
- Clewlow, L., & Strickland, C. M. (1997). *Exotic options: The state of the art*. London: International Thomson Business Press.
- Cover, T. M. (1991). Universal portfolios. *Mathematical Finance*, 1, 1–29.
- Cover, T. M., & Ordentlich, E. (1996). Universal portfolios with side information. *IEEE Transactions on Information Theory*, 42, 348–363.
- Cox, J., Ross, S., & Rubinstein, M. (1979). Option pricing: A simplified approach. *Journal of Financial Economics*, 7(3), 229–264.
- Damodaran, A. (2010). *The dark side of valuation: Valuing young, distressed, and complex business* (2nd ed.). Upper Saddle River, NJ: Pearson Education.
- Eichberger, J., & Harper, I. R. (1969). *Financial economics*. New York, NY: Oxford University Press.
- Hadar, J., & Russell, W. R. (1969). Rules for ordering uncertain prospects. *The American Economic Review*, 59(1), 25–34.
- Hull, J. C. (2014). *Options, futures and other derivatives* (9th ed.). New York, NY: Pearson Education.
- Hung, J. (2010). Betting with the Kelly criterion. Retrieved from https://sites.math.washington.edu/~morrow/336_10/papers/jane.pdf. Accessed on November 27, 2019.
- Janeček, K., & Kabrhel, M. (2007). Matching algorithms of international exchanges. Retrieved from <http://citeseerx.ist.psu.edu/viewdoc/summary?doi=10.1.1.192.6947>. Accessed on November 27, 2019.
- Jarrow, R., & Turnbull, S. (2000). *Derivative securities* (2nd ed.). Singapore: South Western Publishing.

- Johnson, B. C. (2009). *Algorithmic trading and DMA: An introduction to direct access trading strategies*. London: 4Myeloma Press.
- Kelly, J. L. (1956). A new interpretation of information rate. *Bell System Technical Journal*, 35, 917–926.
- Kemna, A. G. Z., & Vorst, A. C. F. (1990). A pricing method for options based on average asset values. *Journal of Banking & Finance*, 14(1), 113–129.
- Kissell, R. L. (2013). *The science of algorithmic trading and portfolio management*. Waltham, MA: Academic Press.
- Lamport, L., Shostak, R. E., & Pease, M. C. (1982). The Byzantine generals problem. *ACM Transactions on Programming Languages and Systems*, 4, 382–401.
- Lee, C. F., Finnerty, J., Lee, J., Lee, A. C., & Wort, D. (2013). *Security analysis, portfolio management and financial derivatives*. Singapore: World Scientific.
- Levy, H. (2006). *Stochastic dominance, investment decisions making under uncertainty* (2nd ed.). New York, NY: Springer.
- Levy, H. (2016). *Stochastic Dominance: Investment Decision Making under Uncertainty* (3rd ed.). Springer.
- Markowitz, H. (1959). *Portfolio selection*. New York, NY: John Wiley & Sons.
- Merton, R. C. (1973). Theory of rational option pricing. *The Bell Journal of Economics and Management Science*, 4(1), 141–183.
- Nakamoto, S. (2009). Bitcoin: A peer-to-peer electronic cash system. Retrieved from <https://bitcoin.org/bitcoin.pdf>. Accessed on November 27, 2019.
- NIST. (2016). Elliptic curve digital signature algorithm. Retrieved from <https://csrc.nist.gov/glossary/term/Elliptic-Curve-Digital-Signature-Algorithm>. Accessed on November 27, 2019.
- Oksendal, B. (2003). *Stochastic differential equations: An introduction with applications* (6th ed.). New York, NY: Springer.
- Pratt, J. W. (1964). Risk aversion in the small and the large. *Econometrica*, 32(1), 122–136.
- Sarkar, P. (2015). Digital signatures: A panoramic view. Retrieved from <https://www.isical.ac.in/~palash/talks/digital-signatures.pdf>. Accessed on November 27, 2019.
- Sarykalin, S., Serraino, G., & Uryasev, S. (2014). Value-at-risk vs. conditional value-at-risk in risk management and optimization. *Tutorials in operations research*, 270–294. Retrieved from <https://doi.org/10.1287/educ.1080.0052>. Accessed on November 27, 2019.
- Seydel, R. (2012). *Tools for computational finance* (5th ed.). London: Springer.
- Shaked, M., & Shanthikumar, G. (2007). *Stochastic orders*. New York, NY: Springer.
- Sharpe, W. F. (1966). Mutual fund performance. *The Journal of Business*, 39, 119–138.
- Sharpe, W. F. (1994). The Sharpe ratio. *Journal of Portfolio Management*, 21, 49–58.
- Sigman, K. (2005). Notes on financial engineering. Retrieved from <http://www.columbia.edu/~ks20/FE-Notes/FE-Notes-Sigman.html>. Accessed on November 27, 2019.
- Stinson, D. R., & Paterson, M. B. (2018). *Cryptography: Theory and practice*. Boca Raton, FL: CRC Press.
- Sundaram, R. K. (1997). Equivalent martingale measures and risk-neutral pricing: An expository note. *Journal of Derivatives*, 5(1), 85–98.

- Thorp, E. O. (2006). The Kelly criterion in blackjack sports betting, and the stock market. In S. A. Zenios & W. Ziemba (Eds.), *Handbook of asset and liability management* (Vol. 1, chap. 9). Amsterdam: Elsevier.
- Tobin, J. (1958). Liquidity preference as behavior toward risk. *The Review of Economic Studies*, 25(2), 65–86.
- Whitmore, G. A. (1970). Third degree stochastic dominance. *The American Economic Review*, 60(3), 457–459.
- Wilmott, W., Howison, S., & Dewynne, J. (1995). *The mathematics of financial derivatives: A student introduction*. Cambridge: Cambridge University Press.
- Zhang, P. G. (1998). *Exotic options: A guide to second generation options* (2nd ed.). Singapore: World Scientific.