List of Publications - Shlomo Levental


32. The Continuous-Time Principal-Agent Problem with Moral Hazard and Recursive Preferences (joint with Mark Schroder, Sumit Sinha), 38 pages. Submitted to *Stochastic Processes and their Applications*. (April 2011). (This paper was presented in the Bachilier World congress in Mathematical Finance, June 2010, Toronto.)

34. Functional Itô Formula (joint with Mark Schroder, Sumit Sinha), 19 pages. Submitted to *Operations Research* (June 9, 2011). This paper was presented in a colloquium talk in the department.

35. A MAXIMUM INEQUALITY FOR REARRANGEMENTS OF SUMMANDS AND ASSIGNMENTS OF SIGNS (Joint with S.Chobanyan, H. Salehi) (Submitted to *Theory of Probability and its applications*, July 2011)

36. Almost Surely Convergent Summands of a Random Sum. (Joint with S.Chobanyan, V.Mandrekar) (will be submitted in the next few days to *Letters in Statistics and Probability*)

37. Optimal Contracting and Nash Equilibria in the Continuous-Time Principal-Agent Problem with Multiple Principals. (joint with Mark Schroder, Lening Kang). The paper is essentially ready. To be submitted soon.

38. A Maximum Principle for Multidimensional BSDEs. (joint with Mark Schroder, Sumit Sinha). The paper is essentially ready. To be submitted soon.
Unpublished Manuscripts

1. Hedging the American option with insufficient initial funds. (Joint with A.V. Skorokhod, 2001).


3. A new probabilistic proof for Von Neumann’s mean ergodic theorem via an exact formula for the second moment of the sample mean. (2007)
