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Research articles emanating from this study

The following articles have already been published:

- P.J. Witbooi, G.J. van Schalkwyk, and G.E. Muller, “An optimal investment strategy in bank management”. *Mathematical Methods in the Applied Sciences*, vol. 34, no. 13, pp. 1606-1617, 2011.
- G.E. Muller and P.J. Witbooi, “An optimal portfolio and capital management strategy for Basel III compliant commercial banks”, *Journal of Applied Mathematics*, vol. 2014, Article ID 723873, 11 pages, 2014. doi:10.1155/2014/723873

I am working on preparing further material from the thesis for publication. The following one is near completion:

G.E. Muller and P.J. Witbooi, “Optimal investment and capital adequacy management of Basel III compliant banks in Lévy markets”.