Publications by Michael Sørensen:

In refereed Publications:


Miscellaneous short contributions:


Ole Eiler Barndorff-Nielsen. Co-author: Steffen Lauritzen. To be publishes by The Royal Danish Academy of Sciences and Letters (in Danish).

Books:


Proceedings:


Other Publications:


[120] Efficient estimation for ergodic diffusions sampled at high frequency. 2008 Preprint, Department of Mathematical Sciences, University of Copenhagen.


**Lecture Notes in Danish:**


[124] En Introduktion til Sandsynlighedsregning, Department of Applied Mathematics and Statistics, University of Copenhagen, 2005.