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MR2013519 (2004h:91060)**[Korn, Ralf](#) ([D-KSRL](#)); [Oertel, Frank](#); [Schäl, Manfred](#) ([D-BONN-AM](#))****The numeraire portfolio in financial markets modeled by a multi-dimensional jump diffusion process.***Decis. Econ. Finance* **26** (2003), *no. 2*, 153–166.[91B28](#) ([60J75](#) [91B62](#))[Journal](#)[Article](#)[Doc
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From the introduction: “In continuous time $0 \leq t \leq T < \infty$, we study a financial market which is free of arbitrage opportunities but incomplete under the physical probability measure P . Thus one has several choices of equivalent martingale measures. In the present paper, the (unique) martingale measure P^* is studied which is defined by the concept of the numeraire portfolio. The choice of P^* can be justified by a change of numeraire in place of a change of measure.”

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