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List of Publications by Year in descending order

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6
papers

81
citations

2258059

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2053705

5
g-index

6
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6
docs citations

6
times ranked

36
citing authors

#	ARTICLE	IF	CITATIONS
1	The Jacobi stochastic volatility model. Finance and Stochastics, 2018, 22, 667-700.	1.1	39
2	Option pricing with orthogonal polynomial expansions. Mathematical Finance, 2020, 30, 47-84.	1.8	18
3	Linear credit risk models. Finance and Stochastics, 2020, 24, 169-214.	1.1	11
4	Linear Credit Risk Models. SSRN Electronic Journal, 0, , .	0.4	7
5	Dependent defaults and losses with factor copula models. Dependence Modeling, 2017, 5, 375-399.	0.5	4
6	Option Pricing with Orthogonal Polynomial Expansions. SSRN Electronic Journal, 2017, , .	0.4	2