Damien Ackerer

List of Publications by Year
in descending order

6 papers	81 citations	2258059 3 h-index	2053705 5 g-index
6 all docs	6 docs citations	6 times ranked	36 citing authors

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