Yuri F Saporito

List of Publications by Year
in descending order

13	103	1307594	1372567
13 papers	**103** citations	**7** h-index	**10** g-index

13	13	13	58
13 all docs	**13** docs citations	**13** times ranked	**58** citing authors

#	Article	IF	Citations
1	Heston stochastic vol-of-vol model for joint calibration of VIX and S&P 500 options. Quantitative Finance, 2018, 18, 1003-1016.	1.7	29
2	Stochastic Control and Differential Games with Path-Dependent Influence of Controls on Dynamics and Running Cost. SIAM Journal on Control and Optimization, 2019, 57, 1312-1327.	2.1	16
3	Functional Itô calculus, path-dependence and the computation of Greeks. Stochastic Processes and Their Applications, 2017, 127, 3997-4028.	0.9	11
4	The calibration of stochastic local-volatility models: An inverse problem perspective. Computers and Mathematics With Applications, 2019, 77, 3054-3067.	2.7	10
5	Stochastic Control with Delayed Information and Related Nonlinear Master Equation. SIAM Journal on Control and Optimization, 2019, 57, 693-717.	2.1	9
6	MULTISCALE STOCHASTIC VOLATILITY MODEL FOR DERIVATIVES ON FUTURES. International Journal of Theoretical and Applied Finance, 2014, 17, 1450043.	0.5	8
7	Path-Dependent Deep Galerkin Method: A Neural Network Approach to Solve Path-Dependent Partial Differential Equations. SIAM Journal on Financial Mathematics, 2021, 12, 912-940.	1.3	8
8	The functional Meyer–Tanaka formula. Stochastics and Dynamics, 2018, 18, 1850030.	1.2	7
9	Endogenous asymmetric money illusion. Journal of Banking and Finance, 2019, 109, 105681.	2.9	3
10	FIRST-ORDER ASYMPTOTICS OF PATH-DEPENDENT DERIVATIVES IN MULTISCALE STOCHASTIC VOLATILITY ENVIRONMENT. International Journal of Theoretical and Applied Finance, 2018, 21, 1850024.	0.5	1
11	Short Communication: Pricing Path-Dependent Derivatives under Multiscale Stochastic Volatility Models: A Malliavin Representation. SIAM Journal on Financial Mathematics, 2020, 11, SC14-SC25.	1.3	1
12	Bayesian approach for parameter estimation of continuous-time stochastic volatility models using Fourier transform methods. Statistics and Probability Letters, 2020, 156, 108600.	0.7	0
13	Vanishing Contagion Spreads. Management Science, 2022, 68, 740-772.	4.1	0