

Yuri F Saporito

List of Publications by Year in descending order

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papers

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1307594

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1372567

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13
all docs

13
docs citations

13
times ranked

58
citing authors

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