

Nicolas Merener

List of Publications by Year in descending order

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4
papers

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2258059

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2272923

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4
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4
times ranked

42
citing authors

| # | ARTICLE | IF | CITATIONS |
|---|--|-----|-----------|
| 1 | Numerical solution of jump-diffusion LIBOR market models. Finance and Stochastics, 2003, 7, 1-27. | 1.1 | 53 |
| 2 | Convergence of a discretization scheme for jump-diffusion processes with state-dependent intensities. Proceedings of the Royal Society A: Mathematical, Physical and Engineering Sciences, 2004, 460, 111-127. | 2.1 | 29 |
| 3 | Swap rate variance swaps. Quantitative Finance, 2012, 12, 249-261. | 1.7 | 8 |
| 4 | Concentrated Production and Conditional Heavy Tails in Commodity Returns. Journal of Futures Markets, 2016, 36, 46-65. | 1.8 | 4 |