

Nicolas Merener

List of Publications by Year in descending order

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4
papers

94
citations

2258059

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2272923

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g-index

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all docs

4
docs citations

4
times ranked

42
citing authors

#	ARTICLE	IF	CITATIONS
1	Concentrated Production and Conditional Heavy Tails in Commodity Returns. Journal of Futures Markets, 2016, 36, 46-65.	1.8	4
2	Swap rate variance swaps. Quantitative Finance, 2012, 12, 249-261.	1.7	8
3	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
4	Numerical solution of jump-diffusion LIBOR market models. Finance and Stochastics, 2003, 7, 1-27.	1.1	53