Peter Laurence

List of Publications by Year
in descending order

19 papers	**527** citations
11 h-index (840776)	**17** g-index (888059)
19 all docs	**19** docs citations
19 times ranked	**190** citing authors

#	Article	IF	Citations
1	ASYMPTOTICS OF IMPLIED VOLATILITY IN LOCAL VOLATILITY MODELS. Mathematical Finance, 2012, 22, 591-620.	1.8	120
2	Static-arbitrage upper bounds for the prices of basket options. Quantitative Finance, 2005, 5, 329-342.	1.7	97
3	Static-arbitrage optimal subreplicating strategies for basket options. Insurance: Mathematics and Economics, 2005, 37, 553-572.	1.2	43
4	On Woltjer's variational principle for force-free fields. Journal of Mathematical Physics, 1991, 32, 1240-1253.	1.1	42
5	Existence of three-dimensional toroidal MHD equilibria with nonconstant pressure. Communications on Pure and Applied Mathematics, 1996, 49, 717-764.	3.1	39
6	Sharp Upper and Lower Bounds for Basket Options. Applied Mathematical Finance, 2005, 12, 253-282.	1.2	38
7	Distribution-free upper bounds for spread options and market-implied antimonotonicity gap. European Journal of Finance, 2008, 14, 717-734.	3.1	28
8	A new approach to queer differential equations. Communications on Pure and Applied Mathematics, 1985, 38, 333-355.	3.1	25
9	Asymptotics Beats Monte Carlo: The Case of Correlated Local Vol Baskets. Communications on Pure and Applied Mathematics, 2014, 67, 1618-1657.	3.1	22
10	Sharp distribution free lower bounds for spread options and the corresponding optimal subreplicating portfolios. Insurance: Mathematics and Economics, 2009, 44, 35-47.	1.2	20
11	Asymptotic Massey products, induced currents and Borromean torus links. Journal of Mathematical Physics, 2000, 41, 3170-3191.	1.1	15
12	Woltjer's variational principle, II: The case of unbounded domains. Geophysical and Astrophysical Fluid Dynamics, 1993, 69, 201-241.	1.2	10
13	A Moffatt-Arnold formula for the mutual helicity of linked flux tubes. Geophysical and Astrophysical Fluid Dynamics, 1993, 69, 243-256.	1.2	8
14	Two-dimensional magnetohydrodynamic equilibria with prescribed topology. Communications on Pure and Applied Mathematics, 2000, 53, 1177-1200.	3.1	8
15	Justification of the mhd energy principle for the stability of a confined toroidal plasma. Communications on Pure and Applied Mathematics, 1983, 36, 233-252.	3.1	6
16	A gradient bound for the Grad-Kruskal-Kulsrud functional. Communications on Pure and Applied Mathematics, 1996, 49, 237-284.	3.1	4
17	Optimal regularity in a variational problem for current sheets in ideal magnetohydrodynamics. Journal of Mathematical Physics, 2002, 43, 5707-5719.	1.1	2
18	A survey of recent regularity results for second order queer differential equations. Lecture Notes in Mathematics, 1988, , 146-159.	0.2	0

#	Article	IF	Citations
19	On quasiconvex equimeasurable rearrangement, a counterexample and an example.. Journal Fur Die Reine Und Angewandte Mathematik, 1994, 1994, 63-82.	0.9	0