Tomasz Zastawniak

List of Publications by Year
in descending order

19 papers	110 citations	1684188 5 h-index	1372567 10 g-index
19 all docs	19 docs citations	19 times ranked	20 citing authors

#	ARTICLE	IF	CITATIONS
1	The nonexistence of the pathâ€space measure for the Dirac equation in four spaceâ€time dimensions. Journal of Mathematical Physics, 1989, 30, 1354-1358.	1.1	25
2	Options under Proportional Transaction Costs: AnÂAlgorithmic Approach to Pricing and Hedging. Acta Applicandae Mathematicae, 2008, 103, 201-219.	1.0	16
3	American contingent claims under small proportional transaction costs. Journal of Mathematical Economics, 2006, 43, 65-85.	0.8	13
4	American Options under Proportional Transaction Costs: Pricing, Hedging and Stopping Algorithms forÂLong and Short Positions. Acta Applicandae Mathematicae, 2009, 106, 199-228.	1.0	13
5	American and Bermudan Options in Currency Markets with Proportional Transaction Costs. Acta Applicandae Mathematicae, 2016, 141, 187-225.	1.0	12
6	Utility maximizing entropy and the second law of thermodynamics. Annals of Probability, 2004, 32, 2261.	1.8	5
7	Pricing high-dimensional American options by kernel ridge regression. Quantitative Finance, 2020, 20, 851-865.	1.7	5
8	Game options with gradual exercise and cancellation under proportional transaction costs. Stochastics, 2018, 90, 1190-1220.	1.1	4
9	AMERICAN OPTIONS WITH GRADUAL EXERCISE UNDER PROPORTIONAL TRANSACTION COSTS. International Journal of Theoretical and Applied Finance, 2014, 17, 1450052.	0.5	3
10	Glamour, value and anchoring on the changing <i>P</i>/<i>E</i>. European Journal of Finance, 2017, 23, 375-406.	3.1	3
11	A counter-example to an option pricing formula under transaction costs. Finance and Stochastics, 2006, 10, 575-578.	1.1	2
12	American Contingent Claims with Physical Delivery under Small Proportional Transaction Costs. SSRN Electronic Journal, 0, , .	0.4	2
13	European Options under Proportional Transaction Costs: An Algorithmic Approach to Pricing and Hedging. SSRN Electronic Journal, 0, , .	0.4	2
14	Parallel Binomial American Option Pricing under Proportional Transaction Costs. Applied Mathematics, 2012, 03, 1795-1810.	0.4	2
15	Parallel Binomial Valuation of American Options with Proportional Transaction Costs. Lecture Notes in Computer Science, 2011, , 88-97.	1.3	1
16	Linear Vector Optimization and European Option Pricing Under Proportional Transaction Costs. Springer Proceedings in Mathematics and Statistics, 2015, , 159-176.	0.2	1
17	American Options Under Proportional Transaction Costs: Seller's Price Algorithm, Hedging Strategy and Optimal Stopping. SSRN Electronic Journal, 0, , .	0.4	1
18	Relative and Discrete Utility Maximising Entropy. Open Systems and Information Dynamics, 2008, 15, 303-327.	1.2	0

#	Article	IF	Citations
19	Fundamental Theorem of Asset Pricing under fixed and proportional transaction costs. Annals of Finance, 2020, 16, 423-433.	0.8	0