

Tomasz Zastawniak

List of Publications by Year in descending order

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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	Fundamental Theorem of Asset Pricing under fixed and proportional transaction costs. <i>Annals of Finance</i> , 2020, 16, 423-433.	0.8	0
2	Pricing high-dimensional American options by kernel ridge regression. <i>Quantitative Finance</i> , 2020, 20, 851-865.	1.7	5
3	Game options with gradual exercise and cancellation under proportional transaction costs. <i>Stochastics</i> , 2018, 90, 1190-1220.	1.1	4
4	Glamour, value and anchoring on the changing $\langle P \rangle / \langle E \rangle$. <i>European Journal of Finance</i> , 2017, 23, 375-406.	3.1	3
5	American and Bermudan Options in Currency Markets with Proportional Transaction Costs. <i>Acta Applicandae Mathematicae</i> , 2016, 141, 187-225.	1.0	12
6	Linear Vector Optimization and European Option Pricing Under Proportional Transaction Costs. <i>Springer Proceedings in Mathematics and Statistics</i> , 2015, , 159-176.	0.2	1
7	AMERICAN OPTIONS WITH GRADUAL EXERCISE UNDER PROPORTIONAL TRANSACTION COSTS. <i>International Journal of Theoretical and Applied Finance</i> , 2014, 17, 1450052.	0.5	3
8	Parallel Binomial American Option Pricing under Proportional Transaction Costs. <i>Applied Mathematics</i> , 2012, 03, 1795-1810.	0.4	2
9	Parallel Binomial Valuation of American Options with Proportional Transaction Costs. <i>Lecture Notes in Computer Science</i> , 2011, , 88-97.	1.3	1
10	American Options under Proportional Transaction Costs: Pricing, Hedging and Stopping Algorithms for Long and Short Positions. <i>Acta Applicandae Mathematicae</i> , 2009, 106, 199-228.	1.0	13
11	Options under Proportional Transaction Costs: An Algorithmic Approach to Pricing and Hedging. <i>Acta Applicandae Mathematicae</i> , 2008, 103, 201-219.	1.0	16
12	Relative and Discrete Utility Maximising Entropy. <i>Open Systems and Information Dynamics</i> , 2008, 15, 303-327.	1.2	0
13	American contingent claims under small proportional transaction costs. <i>Journal of Mathematical Economics</i> , 2006, 43, 65-85.	0.8	13
14	A counter-example to an option pricing formula under transaction costs. <i>Finance and Stochastics</i> , 2006, 10, 575-578.	1.1	2
15	Utility maximizing entropy and the second law of thermodynamics. <i>Annals of Probability</i> , 2004, 32, 2261.	1.8	5
16	The nonexistence of the path-space measure for the Dirac equation in four space-time dimensions. <i>Journal of Mathematical Physics</i> , 1989, 30, 1354-1358.	1.1	25
17	American Contingent Claims with Physical Delivery under Small Proportional Transaction Costs. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
18	European Options under Proportional Transaction Costs: An Algorithmic Approach to Pricing and Hedging. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2

#	ARTICLE	IF	CITATIONS
19	American Options Under Proportional Transaction Costs: Seller's Price Algorithm, Hedging Strategy and Optimal Stopping. SSRN Electronic Journal, 0, , .	0.4	1