Patrik Karlsson

List of Publications by Year
in descending order

5 papers	23 citations	2258059 3 h-index	2550090 3 g-index
5 all docs	5 docs citations	5 times ranked	13 citing authors

#	Article	IF	Citations
1	Counterparty Credit Exposures for Interest Rate Derivatives using the Stochastic Grid Bundling Method. Applied Mathematical Finance, 2016, 23, 175-196.	1.2	15
2	Finite element based Monte Carlo simulation of options on LÃ©vy driven assets. International Journal of Financial Engineering, 2018, 05, 1850013.	0.5	4
3	KVA, Mind Your P's and Q's!. Wilmott Magazine, 2019, 2019, 60-73.	0.1	3
4	KVA, Mind Your P's and Q's!. SSRN Electronic Journal, 0, , .	0.4	1
5	Efficient Calibration for CVA Using Multi-Level Monte Carlo. SSRN Electronic Journal, 0, , .	0.4	0