

Patrik Karlsson

List of Publications by Year in descending order

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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	KVA, Mind Your P's and Q's!. Wilmott Magazine, 2019, 2019, 60-73.	0.1	3
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	Counterparty Credit Exposures for Interest Rate Derivatives using the Stochastic Grid Bundling Method. Applied Mathematical Finance, 2016, 23, 175-196.	1.2	15
4	Efficient Calibration for CVA Using Multi-Level Monte Carlo. SSRN Electronic Journal, 0, , .	0.4	0
5	KVA, Mind Your P's and Q's!. SSRN Electronic Journal, 0, , .	0.4	1