

# Jose Manuel Corcuera

## List of Publications by Year in descending order

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32  
papers

587  
citations

623734

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642732

23  
g-index

34  
all docs

34  
docs citations

34  
times ranked

218  
citing authors

#	ARTICLE	IF	CITATIONS
1	Power variation of some integral fractional processes. Bernoulli, 2006, 12, .	1.3	73
2	Additional utility of insiders with imperfect dynamical information. Finance and Stochastics, 2004, 8, 437-450.	1.1	54
3	Power variation for Gaussian processes with stationary increments. Stochastic Processes and Their Applications, 2009, 119, 1845-1865.	0.9	53
4	A Generalized Bayes Rule for Prediction. Scandinavian Journal of Statistics, 1999, 26, 265-279.	1.4	48
5	Multipower variation for Brownian semistationary processes. Bernoulli, 2011, 17, .	1.3	47
6	Completion of a Lévy market by power-jump assets. Finance and Stochastics, 2005, 9, 109-127.	1.1	37
7	Asymptotic theory for Brownian semi-stationary processes with application to turbulence. Stochastic Processes and Their Applications, 2013, 123, 2552-2574.	0.9	37
8	Close form pricing formulas for Coupon Cancellable CoCos. Journal of Banking and Finance, 2014, 42, 339-351.	2.9	31
9	Implied Lévy volatility. Quantitative Finance, 2009, 9, 383-393.	1.7	25
10	Bipower Variation for Gaussian Processes with Stationary Increments. Journal of Applied Probability, 2009, 46, 132-150.	0.7	23
11	Bipower Variation for Gaussian Processes with Stationary Increments. Journal of Applied Probability, 2009, 46, 132-150.	0.7	22
12	Pricing of contingent convertibles under smile conform models. Journal of Credit Risk, 2013, 9, 121-140.	0.2	20
13	Limit Theorems for Functionals of Higher Order Differences of Brownian Semi-Stationary Processes. Springer Proceedings in Mathematics and Statistics, 2013, , 69-96.	0.2	19
14	Optimal Investment in a Levy Market. Applied Mathematics and Optimization, 2006, 53, 279-309.	1.6	18
15	Riemannian barycentres and geodesic convexity. Mathematical Proceedings of the Cambridge Philosophical Society, 1999, 127, 253-269.	0.4	17
16	A Functional Central Limit Theorem for the Realized Power Variation of Integrated Stable Processes. Stochastic Analysis and Applications, 2007, 25, 169-186.	1.5	11
17	Multipower Variation for Brownian Semistationary Processes. SSRN Electronic Journal, 0, , .	0.4	11
18	A Characterization of Monotone and Regular Divergences. Annals of the Institute of Statistical Mathematics, 1998, 50, 433-450.	0.8	8

#	ARTICLE	IF	CITATIONS
19	A Short Rate Model Using Ambit Processes. Springer Proceedings in Mathematics and Statistics, 2013, , 525-553.	0.2	6
20	Convergence of Certain Functionals of Integral Fractional Processes. Journal of Theoretical Probability, 2009, 22, 856-870.	0.8	4
21	New Central Limit Theorems for Functionals of Gaussian Processes and their Applications. Methodology and Computing in Applied Probability, 2012, 14, 477-500.	1.2	3
22	Close Form Pricing Formulas for CoCa CoCos. SSRN Electronic Journal, 0, , .	0.4	3
23	CoCos with Extension Risk. A Structural Approach. , 2016, , 447-464.		3
24	KYLEâ€™S BACKâ€™S MODEL WITH A RANDOM HORIZON. International Journal of Theoretical and Applied Finance, 2018, 21, 1850016.	0.5	3
25	Kyle equilibrium under random price pressure. Decisions in Economics and Finance, 2019, 42, 77-101.	1.8	3
26	Limit Theorems for Functionals of Higher Order Differences of Brownian Semi-Stationary Processes. SSRN Electronic Journal, 0, , .	0.4	2
27	Power variation for $\text{It\^o}$ integrals with respect to $\langle i \rangle_{\pm}$ stable processes. Statistica Neerlandica, 2010, 64, 276-289.	1.6	1
28	CoCos under short-term uncertainty. Stochastics, 2017, 89, 207-221.	1.1	1
29	Kyle Equilibrium Under Random Price Pressure. SSRN Electronic Journal, 0, , .	0.4	0
30	Ambit Processes, Their Volatility Determination and Their Applications. Springer Optimization and Its Applications, 2014, , 245-265.	0.9	0
31	Pricing CoCos with a Market Trigger. Springer Proceedings in Mathematics and Statistics, 2016, , 179-209.	0.2	0
32	On the Optimal Investment. Springer Proceedings in Mathematics and Statistics, 2016, , 313-330.	0.2	0