Jose Manuel Corcuera

List of Publications by Year
in descending order

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32 papers	587 citations	623734 14 h-index	642732 23 g-index
34 all docs	34 docs citations	34 times ranked	218 citing authors

#	Article	IF	Citations
1	Kyle equilibrium under random price pressure. Decisions in Economics and Finance, 2019, 42, 77-101.	1.8	3
2	KYLEâ€“BACKâ€™S MODEL WITH A RANDOM HORIZON. International Journal of Theoretical and Applied Finance, 2018, 21, 1850016.	0.5	3
3	CoCos under short-term uncertainty. Stochastics, 2017, 89, 207-221.	1.1	1
4	CoCos with Extension Risk. A Structural Approach. , 2016, , 447-464.		3
5	Pricing CoCos with a Market Trigger. Springer Proceedings in Mathematics and Statistics, 2016, , 179-209.	0.2	0
6	On the Optimal Investment. Springer Proceedings in Mathematics and Statistics, 2016, , 313-330.	0.2	0
7	Close form pricing formulas for Coupon Cancellable CoCos. Journal of Banking and Finance, 2014, 42, 339-351.	2.9	31
8	Ambit Processes, Their Volatility Determination and Their Applications. Springer Optimization and Its Applications, 2014, , 245-265.	0.9	0
9	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
10	Asymptotic theory for Brownian semi-stationary processes with application to turbulence. Stochastic Processes and Their Applications, 2013, 123, 2552-2574.	0.9	37
11	A Short Rate Model Using Ambit Processes. Springer Proceedings in Mathematics and Statistics, 2013, , 525-553.	0.2	6
12	Pricing of contingent convertibles under smile conform models. Journal of Credit Risk, 2013, 9, 121-140.	0.2	20
13	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
14	Multipower variation for Brownian semistationary processes. Bernoulli, 2011, 17, .	1.3	47
15	Power variation for ItÃ´ integrals with respect to <i>Î±</i>â€stable processes. Statistica Neerlandica, 2010, 64, 276-289.	1.6	1
16	Bipower Variation for Gaussian Processes with Stationary Increments. Journal of Applied Probability, 2009, 46, 132-150.	0.7	22
17	Convergence of Certain Functionals of Integral Fractional Processes. Journal of Theoretical Probability, 2009, 22, 856-870.	0.8	4
18	Power variation for Gaussian processes with stationary increments. Stochastic Processes and Their Applications, 2009, 119, 1845-1865.	0.9	53

#	Article	IF	Citations
19	Implied LÃ©vy volatility. Quantitative Finance, 2009, 9, 383-393.	1.7	25
20	Bipower Variation for Gaussian Processes with Stationary Increments. Journal of Applied Probability, 2009, 46, 132-150.	0.7	23
21	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
22	Optimal Investment in a Levy Market. Applied Mathematics and Optimization, 2006, 53, 279-309.	1.6	18
23	Power variation of some integral fractional processes. Bernoulli, 2006, 12, .	1.3	73
24	Completion of a Lï¿½vy market by power-jump assets. Finance and Stochastics, 2005, 9, 109-127.	1.1	37
25	Additional utility of insiders with imperfect dynamical information. Finance and Stochastics, 2004, 8, 437-450.	1.1	54
26	A Generalized Bayes Rule for Prediction. Scandinavian Journal of Statistics, 1999, 26, 265-279.	1.4	48
27	Riemannian barycentres and geodesic convexity. Mathematical Proceedings of the Cambridge Philosophical Society, 1999, 127, 253-269.	0.4	17
28	A Characterization of Monotone and Regular Divergences. Annals of the Institute of Statistical Mathematics, 1998, 50, 433-450.	0.8	8
29	Close Form Pricing Formulas for CoCa CoCos. SSRN Electronic Journal, 0, , .	0.4	3
30	Kyle Equilibrium Under Random Price Pressure. SSRN Electronic Journal, 0, , .	0.4	0
31	Multipower Variation for Brownian Semistationary Processes. SSRN Electronic Journal, 0, , .	0.4	11
32	Limit Theorems for Functionals of Higher Order Differences of Brownian Semi-Stationary Processes. SSRN Electronic Journal, 0, , .	0.4	2