

Kenichiro Shiraya

List of Publications by Year in descending order

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Version: 2024-02-01

13
papers

138
citations

1478505

6
h-index

1281871

11
g-index

13
all docs

13
docs citations

13
times ranked

64
citing authors

#	ARTICLE	IF	CITATIONS
1	AN APPROXIMATION METHOD FOR PRICING CONTINUOUS BARRIER OPTIONS UNDER MULTI-ASSET LOCAL STOCHASTIC VOLATILITY MODELS. International Journal of Theoretical and Applied Finance, 2020, 23, 2050051.	0.5	1
2	Estimating the Hurst parameter from short term volatility swaps: a Malliavin calculus approach. Finance and Stochastics, 2019, 23, 423-447.	1.1	11
3	An approximation formula for normal implied volatility under general local stochastic volatility models. Journal of Futures Markets, 2018, 38, 1043-1061.	1.8	2
4	An asymptotic expansion for local-stochastic volatility with jump models. Stochastics, 2017, 89, 65-88.	1.1	4
5	A general control variate method for multi-dimensional SDEs: An application to multi-asset options under local stochastic volatility with jumps models in finance. European Journal of Operational Research, 2017, 258, 358-371.	5.7	9
6	Price impacts of imperfect collateralization. International Journal of Financial Engineering, 2016, 03, 1650004.	0.5	2
7	An approximation formula for basket option prices under local stochastic volatility with jumps: An application to commodity markets. Journal of Computational and Applied Mathematics, 2016, 292, 230-256.	2.0	5
8	Pricing Multiasset Cross-Currency Options. Journal of Futures Markets, 2014, 34, 1-19.	1.8	16
9	Pricing Swaptions Under the Market Model of Interest Rates With Local-Stochastic Volatility Models. Wilmott Magazine, 2012, 2012, 48-63.	0.1	6
10	Pricing Discrete Barrier Options Under Stochastic Volatility. Asia-Pacific Financial Markets, 2012, 19, 205-232.	2.4	21
11	Pricing average options on commodities. Journal of Futures Markets, 2011, 31, 407-439.	1.8	33
12	Pricing barrier and average options in a stochastic volatility environment.. Journal of Computational Finance, 2011, 15, 111-148.	0.3	26
13	Pricing Average and Spread Options Under Local-Stochastic Volatility Jump-Diffusion Models. Mathematics of Operations Research, 0, , .	1.3	2