Jim Gatheral

List of Publications by Year
in descending order

18 papers	1,318 citations	840776 11 h-index	996975 15 g-index
18 all docs	18 docs citations	18 times ranked	452 citing authors

#	Article	IF	Citations
1	Volatility is rough. Quantitative Finance, 2018, 18, 933-949.	1.7	399
2	Pricing under rough volatility. Quantitative Finance, 2016, 16, 887-904.	1.7	265
3	OPTIMAL TRADE EXECUTION UNDER GEOMETRIC BROWNIAN MOTION IN THE ALMGREN AND CHRISS FRAMEWORK. International Journal of Theoretical and Applied Finance, 2011, 14, 353-368.	0.5	147
4	Arbitrage-free SVI volatility surfaces. Quantitative Finance, 2014, 14, 59-71.	1.7	145
5	TRANSIENT LINEAR PRICE IMPACT AND FREDHOLM INTEGRAL EQUATIONS. Mathematical Finance, 2012, 22, 445-474.	1.8	134
6	Convergence of Heston to SVI. Quantitative Finance, 2011, 11, 1129-1132.	1.7	55
7	Fast Ninomiyaâ€“Victoir calibration of the double-mean-reverting model. Quantitative Finance, 2013, 13, 1813-1829.	1.7	36
8	Short-Term At-the-Money Asymptotics under Stochastic Volatility Models. SIAM Journal on Financial Mathematics, 2019, 10, 491-511.	1.3	31
9	THE HEAT-KERNEL MOST-LIKELY-PATH APPROXIMATION. International Journal of Theoretical and Applied Finance, 2012, 15, 1250001.	0.5	25
10	RATIONAL APPROXIMATION OF THE ROUGH HESTON SOLUTION. International Journal of Theoretical and Applied Finance, 2019, 22, 1950010.	0.5	25
11	Exponentiation of conditional expectations under stochastic volatility. Quantitative Finance, 2020, 20, 13-27.	1.7	19
12	OPTIMAL TRADE EXECUTION UNDER GEOMETRIC BROWNIAN MOTION IN THE ALMGREN AND CHRISS FRAMEWORK. , 2012, , 373-388.		13
13	The Zumbach effect under rough Heston. Quantitative Finance, 2020, 20, 235-241.	1.7	7
14	A rough SABR formula. Frontiers of Mathematical Finance, 2022, 1, 81.	0.7	7
15	TIGHTER BOUNDS FOR IMPLIED VOLATILITY. International Journal of Theoretical and Applied Finance, 2017, 20, 1750035.	0.5	6
16	THE HEAT-KERNEL MOST-LIKELY-PATH APPROXIMATION. , 2012, , 389-406.		2
17	A rough SABR formula. SSRN Electronic Journal, 0, , .	0.4	1
18	Forests, cumulants, martingales. Annals of Probability, 2022, 50, .	1.8	1