Peter Carr

List of Publications by Year
in descending order

4 papers	100 citations	2682572 2 h-index	2917675 2 g-index
4 all docs	4 docs citations	4 times ranked	57 citing authors

#	Article	IF	Citations
1	Variance swaps on time-changed LÃ©vy processes. Finance and Stochastics, 2012, 16, 335-355.	1.1	82
2	Why is VIX a fear gauge?. Risk and Decision Analysis, 2017, 6, 179-185.	0.4	14
3	Robust replication of volatility and hybrid derivatives on jump diffusions. Mathematical Finance, 0, , .	1.8	3
4	Robust Replication of Barrier-Style Claims on Price and Volatility. SSRN Electronic Journal, 0, , .	0.4	1