

Martin Klimmek

List of Publications by Year in descending order

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Version: 2024-02-01

7
papers

110
citations

1937685
4
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1872680
6
g-index

7
all docs

7
docs citations

7
times ranked

46
citing authors

#	ARTICLE	IF	CITATIONS
1	Robust price bounds for the forward starting straddle. Finance and Stochastics, 2015, 19, 189-214.	1.1	56
2	Model-independent hedging strategies for variance swaps. Finance and Stochastics, 2012, 16, 611-649.	1.1	41
3	Maximizing functionals of the maximum in the Skorokhod embedding problem and an application to variance swaps. Annals of Applied Probability, 2013, 23, .	1.3	6
4	Constructing time-homogeneous generalized diffusions consistent with optimal stopping values. Stochastics, 2011, 83, 477-503.	1.1	5
5	The Wronskian parametrises the class of diffusions with a given distribution at a random time. Electronic Communications in Probability, 2012, 17, .	0.4	1
6	Parameter Dependent Optimal Thresholds, Indifference Levels and Inverse Optimal Stopping Problems. Journal of Applied Probability, 2014, 51, 492-511.	0.7	1
7	Parameter Dependent Optimal Thresholds, Indifference Levels and Inverse Optimal Stopping Problems. Journal of Applied Probability, 2014, 51, 492-511.	0.7	0