Martin Klimmek

List of Publications by Year
in descending order

7 papers	110 citations	1937685 4 h-index	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	Parameter Dependent Optimal Thresholds, Indifference Levels and Inverse Optimal Stopping Problems. Journal of Applied Probability, 2014, 51, 492-511.	0.7	0
3	Parameter Dependent Optimal Thresholds, Indifference Levels and Inverse Optimal Stopping Problems. Journal of Applied Probability, 2014, 51, 492-511.	0.7	1
4	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
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	Model-independent hedging strategies for variance swaps. Finance and Stochastics, 2012, 16, 611-649.	1.1	41
7	Constructing time-homogeneous generalized diffusions consistent with optimal stopping values. Stochastics, 2011, 83, 477-503.	1.1	5