Sascha Desmettre

List of Publications by Year
in descending order

32 papers	95 citations	1683354 5 h-index	1588620 8 g-index
33 all docs	33 docs citations	33 times ranked	49 citing authors

#	Article	IF	Citations
1	A MEAN-FIELD EXTENSION OF THE LIBOR MARKET MODEL. International Journal of Theoretical and Applied Finance, 2022, 25, .	0.2	0
2	Change of drift in one-dimensional diffusions. Finance and Stochastics, 2021, 25, 359-381.	0.7	3
3	Integral representation of generalized grey Brownian motion. Stochastics, 2020, 92, 552-565.	0.6	5
4	Good-Deal Bounds for Option Prices under Value-at-Risk and Expected Shortfall Constraints. Risks, 2020, 8, 114.	1.3	1
5	Portfolio Optimization in Fractional and Rough Heston Models. SIAM Journal on Financial Mathematics, 2020, 11, 240-273.	0.7	15
6	Severity modeling of extreme insurance claims for tariffication. Insurance: Mathematics and Economics, 2019, 88, 77-92.	0.7	13
7	Application of the Heathâ€"Platen estimator in the Fongâ€"Vasicek short rate model. Journal of Computational Finance, 2019, , .	0.3	1
8	Generalized Pareto processes and fund liquidity risk. Quantitative Finance, 2018, 18, 1327-1343.	0.9	2
9	Portfolio optimization with early announced discrete dividends. Operations Research Letters, 2018, 46, 548-552.	0.5	1
10	Can outstanding dividend payments be estimated by American options?. Quantitative Finance, 2018, 18, 1437-1446.	0.9	0
11	Estimating discrete dividends by no-arbitrage. Quantitative Finance, 2017, 17, 261-274.	0.9	5
12	Real-Time Financial Risk Measurement of Dynamic Complex Portfolios with Python and PyOpenCL. , 2017, , .		1
13	Nested MC-Based Risk Measurement of Complex Portfolios: Acceleration and Energy Efficiency. Risks, 2016, 4, 36.	1.3	3
14	Optimal asset allocation with fixed-term securities. Journal of Economic Dynamics and Control, 2016, 66, 1-19.	0.9	7
15	Modeling redemption risks of mutual funds using extreme value theory. Journal of Risk, 2016, , .	0.1	3
16	LIFETIME CONSUMPTION AND INVESTMENT FOR WORST-CASE CRASH SCENARIOS. International Journal of Theoretical and Applied Finance, 2015, 18, 1550004.	0.2	7
17	Optimization strategies for portable code for Monte Carlo-based value-at-risk systems. , 2015, , .		0
18	10 Computational Challenges in Finance. , 2015, , 1-31.		2

#	Article	IF	Citations
19	Robust worst-case optimal investment. OR Spectrum, 2015, 37, 677-701.	2.1	11
20	Option Pricing in Practiceâ€"Hestonâ€™s Stochastic Volatility Model. , 2015, , 351-400.		1
21	Optionsbewertung in der Praxis: Das stochastische VolatilitÃtsmodell nach Heston. , 2015, , 367-418.		0
22	Optimal investment for executive stockholders with exponential utility. Decisions in Economics and Finance, 2012, 35, 151-170.	1.1	0
23	Work effort, consumption, and portfolio selection: when the occupational choice matters. Mathematical Methods of Operations Research, 2011, 74, 121-145.	0.4	2
24	Own-company stockholding and work effort preferences of an unconstrained executive. Mathematical Methods of Operations Research, 2010, 72, 347-378.	0.4	4
25	Severity Modeling of Extreme Insurance Claims. SSRN Electronic Journal, 0, , .	0.4	0
26	Optimal Investment with Uncertain Risk Aversion. SSRN Electronic Journal, 0, , .	0.4	3
27	Dynamic surplus optimization with performance- and index-linked liabilities. European Actuarial Journal, 0, , 1.	0.5	0
28	Liquidity at Risk for Mutual Funds. SSRN Electronic Journal, 0, , .	0.4	2
29	Application of the Heath-Platen Estimator in the Fong-Vasicek Short Rate Model. SSRN Electronic Journal, 0, , .	0.4	0
30	Generalized Pareto Processes and Liquidity. SSRN Electronic Journal, 0, , .	0.4	0
31	High Volatility Limits of Asset Prices with Applications to Option Pricing. SSRN Electronic Journal, 0, , .	0.4	0
32	Dynamic Surplus Optimization with Performance- and Index-Linked Liabilities. SSRN Electronic Journal, 0, , .	0.4	0