Alessandro Gnoatto

List of Publications by Year
in descending order

28 papers	356 citations	1040056 9 h-index	996975 15 g-index
28 all docs	28 docs citations	28 times ranked	127 citing authors

#	Article	IF	Citations
1	A general HJM framework for multiple yield curve modelling. Finance and Stochastics, 2016, 20, 267-320.	1.1	55
2	Smiles all around: FX joint calibration in a multi-Heston model. Journal of Banking and Finance, 2013, 37, 3799-3818.	2.9	48
3	General closed-form basket option pricing bounds. Quantitative Finance, 2016, 16, 535-554.	1.7	35
4	Affine multiple yield curve models. Mathematical Finance, 2019, 29, 568-611.	1.8	29
5	An Affine Multicurrency Model with Stochastic Volatility and Stochastic Interest Rates. SIAM Journal on Financial Mathematics, 2014, 5, 493-531.	1.3	25
6	THE WISHART SHORT RATE MODEL. International Journal of Theoretical and Applied Finance, 2012, 15, 1250056.	0.5	24
7	Analytic pricing of volatility-equity options within Wishart-based stochastic volatility models. Operations Research Letters, 2015, 43, 601-607.	0.7	19
8	A flexible matrix Libor model with smiles. Journal of Economic Dynamics and Control, 2013, 37, 774-793.	1.6	14
9	Deep xVA Solver â€“ A Neural Network Based Counterparty Credit Risk Management Framework. SSRN Electronic Journal, 0, , .	0.4	14
10	The Explicit Laplace Transform for the Wishart Process. Journal of Applied Probability, 2014, 51, 640-656.	0.7	13
11	Multiple yield curve modelling with CBI processes. Mathematics and Financial Economics, 2021, 15, 579-610.	1.7	9
12	A Unified Approach to xVA with CSA Discounting and Initial Margin. SIAM Journal on Financial Mathematics, 2021, 12, 1013-1053.	1.3	9
13	The Explicit Laplace Transform for the Wishart Process. SSRN Electronic Journal, 0, , .	0.4	8
14	General Closed-Form Basket Option Pricing Bounds. SSRN Electronic Journal, 2014, , .	0.4	7
15	Long-Term Yield in an Affine HJM Framework on $$S_{d}^{+}$$ S d +. Applied Mathematics and Optimization, 2018, 77, 405-441.	1.6	7
16	The Explicit Laplace Transform for the Wishart Process. Journal of Applied Probability, 2014, 51, 640-656.	0.7	6
17	Cross Currency Valuation and Hedging in the Multiple Curve Framework. SIAM Journal on Financial Mathematics, 2021, 12, 967-1012.	1.3	6
18	An Analytic Multi-Currency Model with Stochastic Volatility and Stochastic Interest Rates. SSRN Electronic Journal, 2013, , .	0.4	5

#	ARTICLE	IF	CITATIONS
19	COHERENT FOREIGN EXCHANGE MARKET MODELS. International Journal of Theoretical and Applied Finance, 2017, 20, 1750007.	0.5	5
20	Analytic Pricing of Volatility-Equity Options within Affine Models: An Efficient Conditioning Technique. SSRN Electronic Journal, 0, , .	0.4	5
21	A Penny Saved is a Penny Earned: Less Expensive Zero Coupon Bonds. SSRN Electronic Journal, 0, , .	0.4	4
22	Calibration to FX triangles of the 4/2 model under the benchmark approach. Decisions in Economics and Finance, 0, , 1.	1.8	3
23	Affine Multiple Yield Curve Models. SSRN Electronic Journal, 0, , .	0.4	3
24	Cross Currency Valuation and Hedging in the Multiple Curve Framework. SSRN Electronic Journal, 0, , .	0.4	2
25	GENERAL ANALYSIS OF LONG-TERM INTEREST RATES. International Journal of Theoretical and Applied Finance, 2020, 23, 2050002.	0.5	1
26	Coherent Foreign Exchange Market Models. SSRN Electronic Journal, 0, , .	0.4	0
27	The Long-Term Swap Rate and a General Analysis of Long-Term Interest Rates. SSRN Electronic Journal, 2015, , .	0.4	0
28	Long-Term Yield in an Affine HJM Framework on S_d⁺. SSRN Electronic Journal, 0, , .	0.4	0