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	Multiple yield curve modelling with CBI processes. Mathematics and Financial Economics, 2021, 15, 579-610.	1.7	9
2	A Unified Approach to xVA with CSA Discounting and Initial Margin. SIAM Journal on Financial Mathematics, 2021, 12, 1013-1053.	1.3	9
3	Cross Currency Valuation and Hedging in the Multiple Curve Framework. SIAM Journal on Financial Mathematics, 2021, 12, 967-1012.	1.3	6
4	GENERAL ANALYSIS OF LONG-TERM INTEREST RATES. International Journal of Theoretical and Applied Finance, 2020, 23, 2050002.	0.5	1
5	Affine multiple yield curve models. Mathematical Finance, 2019, 29, 568-611.	1.8	29
6	Long-Term Yield in an Affine HJM Framework on $$S_{d}^{+}$$ S d +. Applied Mathematics and Optimization, 2018, 77, 405-441.	1.6	7
7	COHERENT FOREIGN EXCHANGE MARKET MODELS. International Journal of Theoretical and Applied Finance, 2017, 20, 1750007.	0.5	5
8	General closed-form basket option pricing bounds. Quantitative Finance, 2016, 16, 535-554.	1.7	35
9	A general HJM framework for multiple yield curve modelling. Finance and Stochastics, 2016, 20, 267-320.	1.1	55
10	The Long-Term Swap Rate and a General Analysis of Long-Term Interest Rates. SSRN Electronic Journal, 2015, , .	0.4	0
11	Analytic pricing of volatility-equity options within Wishart-based stochastic volatility models. Operations Research Letters, 2015, 43, 601-607.	0.7	19
12	General Closed-Form Basket Option Pricing Bounds. SSRN Electronic Journal, 2014, , .	0.4	7
13	An Affine Multicurrency Model with Stochastic Volatility and Stochastic Interest Rates. SIAM Journal on Financial Mathematics, 2014, 5, 493-531.	1.3	25
14	The Explicit Laplace Transform for the Wishart Process. Journal of Applied Probability, 2014, 51, 640-656.	0.7	13
15	The Explicit Laplace Transform for the Wishart Process. Journal of Applied Probability, 2014, 51, 640-656.	0.7	6
16	Smiles all around: FX joint calibration in a multi-Heston model. Journal of Banking and Finance, 2013, 37, 3799-3818.	2.9	48
17	A flexible matrix Libor model with smiles. Journal of Economic Dynamics and Control, 2013, 37, 774-793.	1.6	14
18	An Analytic Multi-Currency Model with Stochastic Volatility and Stochastic Interest Rates. SSRN Electronic Journal, 2013, , .	0.4	5

#	Article	IF	Citations
19	THE WISHART SHORT RATE MODEL. International Journal of Theoretical and Applied Finance, 2012, 15, 1250056.	0.5	24
20	Coherent Foreign Exchange Market Models. SSRN Electronic Journal, 0, , .	0.4	0
21	Calibration to FX triangles of the 4/2 model under the benchmark approach. Decisions in Economics and Finance, 0, , 1.	1.8	3
22	The Explicit Laplace Transform for the Wishart Process. SSRN Electronic Journal, 0, , .	0.4	8
23	Analytic Pricing of Volatility-Equity Options within Affine Models: An Efficient Conditioning Technique. SSRN Electronic Journal, 0, , .	0.4	5
24	Affine Multiple Yield Curve Models. SSRN Electronic Journal, 0, , .	0.4	3
25	Deep xVA Solver â€“ A Neural Network Based Counterparty Credit Risk Management Framework. SSRN Electronic Journal, 0, , .	0.4	14
26	Long-Term Yield in an Affine HJM Framework on S_d⁺. SSRN Electronic Journal, 0, , .	0.4	0
27	A Penny Saved is a Penny Earned: Less Expensive Zero Coupon Bonds. SSRN Electronic Journal, 0, , .	0.4	4
28	Cross Currency Valuation and Hedging in the Multiple Curve Framework. SSRN Electronic Journal, 0, , .	0.4	2