Damir FilipoviÄ‡

List of Publications by Year
in descending order

6 papers	165 citations	1478505 6 h-index	1872680 6 g-index
6 all docs	6 docs citations	6 times ranked	73 citing authors

#	Article	IF	Citations
1	Linear–Rational Term Structure Models. Journal of Finance, 2017, 72, 655-704.	5.1	81
2	The Jacobi stochastic volatility model. Finance and Stochastics, 2018, 22, 667-700.	1.1	39
3	Polynomial Jump-Diffusion Models. Stochastic Systems, 2020, 10, 71-97.	1.1	19
4	Linear credit risk models. Finance and Stochastics, 2020, 24, 169-214.	1.1	11
5	Exact Smooth Term-Structure Estimation. SIAM Journal on Financial Mathematics, 2018, 9, 907-929.	1.3	8
6	A term structure model for dividends and interest rates. Mathematical Finance, 2020, 30, 1461-1496.	1.8	7