

Damir FilipoviÄ

List of Publications by Year in descending order

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papers

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1478505

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1872680

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73
citing authors

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