

Miquel Montero

List of Publications by Year in descending order

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Version: 2024-02-01

48
papers

773
citations

759190

12
h-index

526264

27
g-index

49
all docs

49
docs citations

49
times ranked

412
citing authors

#	ARTICLE	IF	CITATIONS
1	Continuous-time random-walk model for financial distributions. <i>Physical Review E</i> , 2003, 67, 021112.	2.1	149
2	Monotonic continuous-time random walks with drift and stochastic reset events. <i>Physical Review E</i> , 2013, 87, 012116.	2.1	99
3	Directed random walk with random restarts: The Sisyphus random walk. <i>Physical Review E</i> , 2016, 94, 032132.	2.1	58
4	The continuous time random walk formalism in financial markets. <i>Journal of Economic Behavior and Organization</i> , 2006, 61, 577-598.	2.0	56
5	Continuous-time random walks with reset events. <i>European Physical Journal B</i> , 2017, 90, 1.	1.5	53
6	Anomalous diffusion under stochastic resettings: A general approach. <i>Physical Review E</i> , 2019, 100, 042103.	2.1	37
7	Scaling and data collapse for the mean exit time of asset prices. <i>Physical Review E</i> , 2005, 72, 056101.	2.1	36
8	Extreme times in financial markets. <i>Physical Review E</i> , 2005, 71, 056130.	2.1	29
9	Nonindependent continuous-time random walks. <i>Physical Review E</i> , 2007, 76, 061115.	2.1	29
10	A dynamical model describing stock market price distributions. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2000, 283, 559-567.	2.6	23
11	Malliavin Calculus applied to finance. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2003, 320, 548-570.	2.6	23
12	The CTRW in finance: Direct and inverse problems with some generalizations and extensions. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2007, 379, 151-167.	2.6	17
13	On the effect of random inhomogeneities in Kerr media modelled by a nonlinear Schrödinger equation. <i>Journal of Physics B: Atomic, Molecular and Optical Physics</i> , 2010, 43, 135404.	1.5	12
14	Unidirectional quantum walks: Evolution and exit times. <i>Physical Review A</i> , 2013, 88, .	2.5	12
15	Classical-like behavior in quantum walks with inhomogeneous, time-dependent coin operators. <i>Physical Review A</i> , 2016, 93, .	2.5	12
16	Quantum and random walks as universal generators of probability distributions. <i>Physical Review A</i> , 2017, 95, .	2.5	12
17	Malliavin Calculus in Finance. , 2004, , 111-174.		11
18	Diffusion Entropy technique applied to the study of the market activity. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2005, 355, 131-137.	2.6	9

#	ARTICLE	IF	CITATIONS
19	Value of the future: Discounting in random environments. <i>Physical Review E</i> , 2015, 91, 052816.	2.1	9
20	Continuous-time ballistic process with random resets. <i>Journal of Statistical Mechanics: Theory and Experiment</i> , 2018, 2018, 123204.	2.3	9
21	On the Integrability of the Poisson Driven Stochastic Nonlinear Schrödinger Equations. <i>Studies in Applied Mathematics</i> , 2011, 127, 372-393.	2.4	8
22	Invariance in quantum walks with time-dependent coin operators. <i>Physical Review A</i> , 2014, 90, .	2.5	7
23	Quantum walk with a general coin: exact solution and asymptotic properties. <i>Quantum Information Processing</i> , 2015, 14, 839-866.	2.2	7
24	Local Vega Index and Variance Reduction Methods. <i>Mathematical Finance</i> , 2003, 13, 85-97.	1.8	6
25	Parrondo-like behavior in continuous-time random walks with memory. <i>Physical Review E</i> , 2011, 84, 051139.	2.1	5
26	Statistical analysis and stochastic interest rate modeling for valuing the future with implications in climate change mitigation. <i>Journal of Statistical Mechanics: Theory and Experiment</i> , 2020, 2020, 043210.	2.3	5
27	Integrated random processes exhibiting long tails, finite moments, and power-law spectra. <i>Physical Review E</i> , 2001, 64, 011110.	2.1	4
28	On properties of continuous-time random walks with non-Poissonian jump-times. <i>Chaos, Solitons and Fractals</i> , 2009, 42, 128-137.	5.1	4
29	Exit times in non-Markovian drifting continuous-time random-walk processes. <i>Physical Review E</i> , 2010, 82, 021102.	2.1	4
30	A Semi-Deterministic Random Walk with Resetting. <i>Entropy</i> , 2021, 23, 825.	2.2	4
31	Jump-Diffusion Models for Valuing the Future: Discounting under Extreme Situations. <i>Mathematics</i> , 2021, 9, 1589.	2.2	4
32	The CTRW in Finance: Direct and Inverse Problems. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	3
33	Volatility and dividend risk in perpetual American options. <i>Journal of Statistical Mechanics: Theory and Experiment</i> , 2007, 2007, P04002-P04002.	2.3	3
34	Continuous Time Random Walks with memory and financial distributions. <i>European Physical Journal B</i> , 2017, 90, 1.	1.5	3
35	Valuing the Future and Discounting in Random Environments: A Review. <i>Entropy</i> , 2022, 24, 496.	2.2	3
36	Return or stock price differences. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2002, 316, 539-560.	2.6	2

#	ARTICLE	IF	CITATIONS
37	Perpetual American options within CTRWs. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2008, 387, 3936-3941.	2.6	1
38	Predator-Prey Model for Stock Market Fluctuations. <i>SSRN Electronic Journal</i> , 2008, , .	0.4	1
39	Perpetual American vanilla option pricing under single regime change risk: an exhaustive study. <i>Journal of Statistical Mechanics: Theory and Experiment</i> , 2009, 2009, P07016.	2.3	1
40	Random walk with hyperbolic probabilities. <i>Journal of Statistical Mechanics: Theory and Experiment</i> , 2020, 2020, 013203.	2.3	1
41	Random Walks with Invariant Loop Probabilities: Stereographic Random Walks. <i>Entropy</i> , 2021, 23, 729.	2.2	1
42	Renewal Equations for Option Pricing. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
43	Breaking Waves and Spectral Analysis of the Twoâ€­Dimensional KdVâ€™Bogoyavlenskii Equation. <i>Studies in Applied Mathematics</i> , 2018, 140, 78-130.	2.4	0
44	Predatorâ€™prey model for stock market fluctuations. <i>Journal of Economic Interaction and Coordination</i> , 2021, 16, 29-57.	0.7	0
45	Scaling and Data Collapse for the Mean Exit Time of Asset Prices. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
46	Mean Exit Time and Survival Probability within the CTRW Formalism. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
47	Non-Independent Continuous Time Random Walks. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
48	Exit Times in Non-Markovian Drifting Continuous-Time Random Walk Processes. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0