Miquel Montero

List of Publications by Citations

41 papers	573 citations	12 h-index	23 g-index
49 ext. papers	720 ext. citations	2.3 avg, IF	4.24 L-index

#	Paper	IF	Citations
41	Continuous-time random-walk model for financial distributions. *Physical Review E*, **2003**, 67, 021112	2.4	124
40	Monotonic continuous-time random walks with drift and stochastic reset events. *Physical Review E*, **2013**, 87, 012116	2.4	78
39	The continuous time random walk formalism in financial markets. *Journal of Economic Behavior and Organization*, **2006**, 61, 577-598	1.6	45
38	Continuous-time random walks with reset events. *European Physical Journal B*, **2017**, 90, 1	1.2	38
37	Scaling and data collapse for the mean exit time of asset prices. *Physical Review E*, **2005**, 72, 056101	2.4	29
36	Nonindependent continuous-time random walks. *Physical Review E*, **2007**, 76, 061115	2.4	26
35	Directed random walk with random restarts: The Sisyphus random walk. *Physical Review E*, **2016**, 94, 032132	2.4	26
34	Extreme times in financial markets. *Physical Review E*, **2005**, 71, 056130	2.4	23
33	A dynamical model describing stock market price distributions. *Physica A: Statistical Mechanics and Its Applications*, **2000**, 283, 559-567	3.3	21
32	Malliavin Calculus applied to finance. *Physica A: Statistical Mechanics and Its Applications*, **2003**, 320, 548-570	3.3	19
31	Anomalous diffusion under stochastic resettings: A general approach. *Physical Review E*, **2019**, 100, 042103	2.4	15
30	The CTRW in finance: Direct and inverse problems with some generalizations and extensions. *Physica A: Statistical Mechanics and Its Applications*, **2007**, 379, 151-167	3.3	15
29	On the effect of random inhomogeneities in Kerr media modelled by a nonlinear Schrödinger equation. *Journal of Physics B: Atomic, Molecular and Optical Physics*, **2010**, 43, 135404	1.3	10
28	Unidirectional quantum walks: Evolution and exit times. *Physical Review A*, **2013**, 88,	2.6	9
27	Quantum and random walks as universal generators of probability distributions. *Physical Review A*, **2017**, 95,	2.6	9
26	Diffusion Entropy technique applied to the study of the market activity. *Physica A: Statistical Mechanics and Its Applications*, **2005**, 355, 131-137	3.3	9
25	Malliavin Calculus in Finance **2004**, 111-174		9

24	Quantum walk with a general coin: exact solution and asymptotic properties. *Quantum Information Processing*, **2015**, 14, 839-866	1.6	6
23	On the Integrability of the Poisson Driven Stochastic Nonlinear Schrödinger Equations. *Studies in Applied Mathematics*, **2011**, 127, 372-393	2.1	6
22	Local Vega Index and Variance Reduction Methods. *Mathematical Finance*, **2003**, 13, 85-97	2.3	6
21	Classical-like behavior in quantum walks with inhomogeneous, time-dependent coin operators. *Physical Review A*, **2016**, 93,	2.6	5
20	Value of the future: Discounting in random environments. *Physical Review E*, **2015**, 91, 052816	2.4	5
19	Invariance in quantum walks with time-dependent coin operators. *Physical Review A*, **2014**, 90,	2.6	5
18	Continuous-time ballistic process with random resets. *Journal of Statistical Mechanics: Theory and Experiment*, **2018**, 2018, 123204	1.9	5
17	Parrondo-like behavior in continuous-time random walks with memory. *Physical Review E*, **2011**, 84, 051138	2.4	4
16	Integrated random processes exhibiting long tails, finite moments, and power-law spectra. *Physical Review E*, **2001**, 64, 011110	2.4	4
15	Continuous Time Random Walks with memory and financial distributions. *European Physical Journal B*, **2017**, 90, 1	1.2	3
14	Exit times in non-Markovian drifting continuous-time random-walk processes. *Physical Review E*, **2010**, 82, 021102	2.4	3
13	On properties of continuous-time random walks with non-Poissonian jump-times. *Chaos, Solitons and Fractals*, **2009**, 42, 128-137	9.3	3
12	Volatility and dividend risk in perpetual American options. *Journal of Statistical Mechanics: Theory and Experiment*, **2007**, 2007, P04002-P04002	1.9	3
11	The CTRW in Finance: Direct and Inverse Problems. *SSRN Electronic Journal*, **2003**,	1	3
10	Return or stock price differences. *Physica A: Statistical Mechanics and Its Applications*, **2002**, 316, 539-560	3.3	2
9	Statistical analysis and stochastic interest rate modeling for valuing the future with implications in climate change mitigation. *Journal of Statistical Mechanics: Theory and Experiment*, **2020**, 2020, 043210	1.9	1
8	Perpetual American vanilla option pricing under single regime change risk: an exhaustive study. *Journal of Statistical Mechanics: Theory and Experiment*, **2009**, 2009, P07016	1.9	1
7	Predator-Prey Model for Stock Market Fluctuations. *SSRN Electronic Journal*, **2008**,	1	1

6	Perpetual American options within CTRWs. *Physica A: Statistical Mechanics and Its Applications*, **2008**, 387, 3936-3941	3.3	1
5	Jump-Diffusion Models for Valuing the Future: Discounting under Extreme Situations. *Mathematics*, **2021**, 9, 1589	2.3	1
4	Random walk with hyperbolic probabilities. *Journal of Statistical Mechanics: Theory and Experiment*, **2020**, 2020, 013203	1.9	0
3	The CTRWs in finance: the mean exit time **2006**, 137-141		
2	Predator-prey model for stock market fluctuations. *Journal of Economic Interaction and Coordination*, **2021**, 16, 29-57	1.1	
1	Breaking Waves and Spectral Analysis of the Two-Dimensional KdV-Bogoyavlenskii Equation. *Studies in Applied Mathematics*, **2018**, 140, 78-130	2.1	