Miquel Montero

List of Publications by Year in Descending Order

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

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

| # | Paper | IF | Citations |
|----|---|-------|-----------|
| 41 | PredatorBrey model for stock market fluctuations. <i>Journal of Economic Interaction and Coordination</i> , 2021 , 16, 29-57 | 1.1 | |
| 40 | Jump-Diffusion Models for Valuing the Future: Discounting under Extreme Situations. <i>Mathematics</i> , 2021 , 9, 1589 | 2.3 | 1 |
| 39 | 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 | 1.9 | 1 |
| 38 | Random walk with hyperbolic probabilities. <i>Journal of Statistical Mechanics: Theory and Experiment</i> , 2020 , 2020, 013203 | 1.9 | 0 |
| 37 | Anomalous diffusion under stochastic resettings: A general approach. <i>Physical Review E</i> , 2019 , 100, 042 | 1£0.3 | 15 |
| 36 | Breaking Waves and Spectral Analysis of the Two-Dimensional KdV B ogoyavlenskii Equation. <i>Studies in Applied Mathematics</i> , 2018 , 140, 78-130 | 2.1 | |
| 35 | Continuous-time ballistic process with random resets. <i>Journal of Statistical Mechanics: Theory and Experiment</i> , 2018 , 2018, 123204 | 1.9 | 5 |
| 34 | Continuous-time random walks with reset events. European Physical Journal B, 2017, 90, 1 | 1.2 | 38 |
| 33 | Continuous Time Random Walks with memory and financial distributions. <i>European Physical Journal B</i> , 2017 , 90, 1 | 1.2 | 3 |
| 32 | Quantum and random walks as universal generators of probability distributions. <i>Physical Review A</i> , 2017 , 95, | 2.6 | 9 |
| 31 | Classical-like behavior in quantum walks with inhomogeneous, time-dependent coin operators. <i>Physical Review A</i> , 2016 , 93, | 2.6 | 5 |
| 30 | Directed random walk with random restarts: The Sisyphus random walk. <i>Physical Review E</i> , 2016 , 94, 032 | 21342 | 26 |
| 29 | Quantum walk with a general coin: exact solution and asymptotic properties. <i>Quantum Information Processing</i> , 2015 , 14, 839-866 | 1.6 | 6 |
| 28 | Value of the future: Discounting in random environments. <i>Physical Review E</i> , 2015 , 91, 052816 | 2.4 | 5 |
| 27 | Invariance in quantum walks with time-dependent coin operators. <i>Physical Review A</i> , 2014 , 90, | 2.6 | 5 |
| 26 | Unidirectional quantum walks: Evolution and exit times. <i>Physical Review A</i> , 2013 , 88, | 2.6 | 9 |
| 25 | Monotonic continuous-time random walks with drift and stochastic reset events. <i>Physical Review E</i> , 2013 , 87, 012116 | 2.4 | 78 |

(2003-2011)

| 24 | On the Integrability of the Poisson Driven Stochastic Nonlinear Schrödinger Equations. <i>Studies in Applied Mathematics</i> , 2011 , 127, 372-393 | 2.1 | 6 |
|----|--|--------|----|
| 23 | Parrondo-like behavior in continuous-time random walks with memory. <i>Physical Review E</i> , 2011 , 84, 051 | 123.29 | 4 |
| 22 | On the effect of random inhomogeneities in Kerr media modelled by a nonlinear Schrdinger equation. <i>Journal of Physics B: Atomic, Molecular and Optical Physics</i> , 2010 , 43, 135404 | 1.3 | 10 |
| 21 | Exit times in non-Markovian drifting continuous-time random-walk processes. <i>Physical Review E</i> , 2010 , 82, 021102 | 2.4 | 3 |
| 20 | 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 |
| 19 | On properties of continuous-time random walks with non-Poissonian jump-times. <i>Chaos, Solitons and Fractals</i> , 2009 , 42, 128-137 | 9.3 | 3 |
| 18 | Predator-Prey Model for Stock Market Fluctuations. SSRN Electronic Journal, 2008, | 1 | 1 |
| 17 | Perpetual American options within CTRWs. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2008 , 387, 3936-3941 | 3.3 | 1 |
| 16 | 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 | 3.3 | 15 |
| 15 | Volatility and dividend risk in perpetual American options. <i>Journal of Statistical Mechanics: Theory and Experiment</i> , 2007 , 2007, P04002-P04002 | 1.9 | 3 |
| 14 | Nonindependent continuous-time random walks. <i>Physical Review E</i> , 2007 , 76, 061115 | 2.4 | 26 |
| 13 | The continuous time random walk formalism in financial markets. <i>Journal of Economic Behavior and Organization</i> , 2006 , 61, 577-598 | 1.6 | 45 |
| 12 | The CTRWs in finance: the mean exit time 2006 , 137-141 | | |
| 11 | Diffusion Entropy technique applied to the study of the market activity. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2005 , 355, 131-137 | 3.3 | 9 |
| 10 | Scaling and data collapse for the mean exit time of asset prices. <i>Physical Review E</i> , 2005 , 72, 056101 | 2.4 | 29 |
| 9 | Extreme times in financial markets. <i>Physical Review E</i> , 2005 , 71, 056130 | 2.4 | 23 |
| 8 | Malliavin Calculus in Finance 2004 , 111-174 | | 9 |
| 7 | The CTRW in Finance: Direct and Inverse Problems. SSRN Electronic Journal, 2003, | 1 | 3 |

| 6 | Malliavin Calculus applied to finance. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2003 , 320, 548-§.30 | 19 |
|---|--|-----|
| 5 | Local Vega Index and Variance Reduction Methods. <i>Mathematical Finance</i> , 2003 , 13, 85-97 2.3 | 6 |
| 4 | Continuous-time random-walk model for financial distributions. <i>Physical Review E</i> , 2003 , 67, 021112 2.4 | 124 |
| 3 | Return or stock price differences. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2002 , 316, 539-560 _{3.3} | 2 |
| 2 | Integrated random processes exhibiting long tails, finite moments, and power-law spectra. <i>Physical Review E</i> , 2001 , 64, 011110 | 4 |
| 1 | A dynamical model describing stock market price distributions. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2000 , 283, 559-567 | 21 |