JoÃ£o Ruas

List of Publications by Year
in descending order

6 papers	68 citations	2148532 4 h-index	2070828 6 g-index
7 all docs	7 docs citations	7 times ranked	32 citing authors

#	Article	IF	Citations
1	The Early Exercise Boundary Under the Jump to Default Extended CEV Model. Applied Mathematics and Optimization, 2020, 82, 151-181.	0.8	3
2	Early exercise boundaries for American-style knock-out options. European Journal of Operational Research, 2020, 285, 753-766.	3.5	8
3	In-Out Parity Relations for American-Style Barrier Options. Journal of Derivatives, 2016, 23, 20-32.	0.1	1
4	Pricing and static hedging of American-style knock-in options on defaultable stocks. Journal of Banking and Finance, 2015, 58, 343-360.	1.4	16
5	Pricing and static hedging of European-style double barrier options under the jump to default extended CEV model. Quantitative Finance, 2015, 15, 1995-2010.	0.9	16
6	Pricing and static hedging of American-style options under the jump to default extended CEV model. Journal of Banking and Finance, 2013, 37, 4059-4072.	1.4	24