

Colin Turfus

List of Publications by Year in descending order

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Version: 2024-02-01

14
papers

82
citations

1937685

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h-index

1872680

6
g-index

15
all docs

15
docs citations

15
times ranked

47
citing authors

#	ARTICLE	IF	CITATIONS
1	Prandtl's Batchelor flow past a flat plate at normal incidence in a channel's inviscid analysis. Journal of Fluid Mechanics, 1993, 249, 59.	3.4	20
2	Numerical Simulation of Asymmetric Spiral Structure in the Large Magellanic Cloud. Astrophysical Journal, 1998, 507, L35-L38.	4.5	13
3	Closed-form Arrow-Debreu pricing for the Hull-White short rate model. Quantitative Finance, 2019, 19, 2087-2094.	1.7	11
4	Analytic Option Prices for the Black-Karasinski Short Rate Model. SSRN Electronic Journal, 0, , .	0.4	10
5	ANALYTIC PRICING OF CoCo BONDS. International Journal of Theoretical and Applied Finance, 2017, 20, 1750034.	0.5	6
6	A Prandtl's Batchelor model of flow in the wake of a cascade of normal flat plates. Fluid Dynamics Research, 2000, 26, 181-202.	1.3	5
7	Quantifying Correlation Uncertainty Risk in Credit Derivatives Pricing. International Journal of Financial Studies, 2018, 6, 39.	2.3	4
8	Perturbation Expansion for Arrow-Debreu Pricing with Hull-White Interest Rates and Black-Karasinski Credit Intensity. SSRN Electronic Journal, 0, , .	0.4	4
9	Caplet Pricing with Backward-Looking Rates. SSRN Electronic Journal, 0, , .	0.4	3
10	Analytic Representation of a General Multi-Factor Pricing Kernel. SSRN Electronic Journal, 0, , .	0.4	2
11	Closed-Form Arrow-Debreu Pricing for FX and Inflation Options with Hull-White Stochastic Rates. SSRN Electronic Journal, 0, , .	0.4	2
12	Two-Factor Black-Karasinski Pricing Kernel. SSRN Electronic Journal, 0, , .	0.4	1
13	Risky Caplet Pricing with Backward-Looking Rates. SSRN Electronic Journal, 0, , .	0.4	1
14	Analytic Equity Option Pricing with Stochastic Volatility. SSRN Electronic Journal, 0, , .	0.4	0