Colin Turfus

List of Publications by Year
in descending order

14 papers	82 citations	1937685 4 h-index	1872680 6 g-index
15 all docs	15 docs citations	15 times ranked	47 citing authors

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