Stephan Sturm

List of Publications by Year
in descending order

13 papers	189 citations	1478505 6 h-index	1474206 9 g-index
13 all docs	13 docs citations	13 times ranked	165 citing authors

#	Article	IF	Citations
1	On refined volatility smile expansion in the Heston model. Quantitative Finance, 2011, 11, 1151-1164.	1.7	44
2	Arbitrageâ€free XVA. Mathematical Finance, 2018, 28, 582-620.	1.8	39
3	Precipitation Sensitivity to Local Variations in Tropical Sea Surface Temperature. Journal of Climate, 2018, 31, 9225-9238.	3.2	31
4	Portfolio optimization under convex incentive schemes. Finance and Stochastics, 2014, 18, 873-915.	1.1	25
5	Sensitivity of the Eisenberg--Noe Clearing Vector to Individual Interbank Liabilities. SIAM Journal on Financial Mathematics, 2018, 9, 1286-1325.	1.3	20
6	FROM SMILE ASYMPTOTICS TO MARKET RISK MEASURES. Mathematical Finance, 2015, 25, 400-425.	1.8	7
7	Arbitrage-Free Pricing of XVA Part II: PDE Representation and Numerical Analysis. SSRN Electronic Journal, 0, , .	0.4	7
8	Portfolio Optimization Under Convex Incentive Schemes. SSRN Electronic Journal, 0, , .	0.4	5
9	Robust XVA. Mathematical Finance, 2020, 30, 738-781.	1.8	3
10	Arbitrage-Free Pricing of XVA -- Part I: Framework and Explicit Examples. SSRN Electronic Journal, 0, , .	0.4	3
11	Is the Minimum Value of an Option on Variance Generated by Local Volatility?. SIAM Journal on Financial Mathematics, 2011, 2, 213-220.	1.3	2
12	A Risk-Sharing Framework of Bilateral Contracts. SIAM Journal on Financial Mathematics, 2020, 11, 385-410.	1.3	2
13	Robust XVA. SSRN Electronic Journal, 0, , .	0.4	1