

Stephan Sturm

List of Publications by Year in descending order

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Version: 2024-02-01

13
papers

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citations

1478505

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1474206

9
g-index

13
all docs

13
docs citations

13
times ranked

165
citing authors

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