

Nikolaos Kolliopoulos

List of Publications by Year in descending order

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2682572

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citing authors

#	ARTICLE	IF	CITATIONS
1	Fast mean-reversion asymptotics for large portfolios of stochastic volatility models. Finance and Stochastics, 2020, 24, 757-794.	1.1	3
2	Stochastic Evolution Equations for Large Portfolios of Stochastic Volatility Models. SIAM Journal on Financial Mathematics, 2017, 8, 962-1014.	1.3	10