

Mark S Joshi

List of Publications by Year in descending order

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103
papers

1,020
citations

623734

14
h-index

642732

23
g-index

103
all docs

103
docs citations

103
times ranked

237
citing authors

#	ARTICLE	IF	CITATIONS
1	The use of power numeraires in option pricing. <i>Operations Research Letters</i> , 2017, 45, 133-138.	0.7	0
2	Least Squares Monte Carlo Credit Value Adjustment with Small and Unidirectional Bias. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	2
3	The Use of Power Numeraires in Option Pricing. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	1
4	THE EFFICIENT COMPUTATION AND THE SENSITIVITY ANALYSIS OF FINITE-TIME RUIN PROBABILITIES AND THE ESTIMATION OF RISK-BASED REGULATORY CAPITAL. <i>ASTIN Bulletin</i> , 2016, 46, 431-467.	1.0	1
5	Analysing the bias in the primal-dual upper bound method for early exercisable derivatives: bounds, estimation and removal. <i>Quantitative Finance</i> , 2016, 16, 519-533.	1.7	3
6	LEAST SQUARES MONTE CARLO CREDIT VALUE ADJUSTMENT WITH SMALL AND UNIDIRECTIONAL BIAS. <i>International Journal of Theoretical and Applied Finance</i> , 2016, 19, 1650048.	0.5	8
7	An exact method for the sensitivity analysis of systems simulated by rejection techniques. <i>European Journal of Operational Research</i> , 2016, 254, 875-888.	5.7	3
8	Optimal Partial Proxy Method for Computing Gammas of Financial Products with Discontinuous and Angular Payoffs. <i>Applied Mathematical Finance</i> , 2016, 23, 22-56.	1.2	4
9	Non-parametric pricing of long-dated volatility derivatives under stochastic interest rates. <i>Quantitative Finance</i> , 2016, 16, 997-1008.	1.7	1
10	Addendum to: Multilevel dual approach for pricing American style derivatives. <i>Finance and Stochastics</i> , 2015, 19, 681-684.	1.1	3
11	Optimal limit methods for computing sensitivities of discontinuous integrals including triggerable derivative securities. <i>IIE Transactions</i> , 2015, 47, 978-997.	2.1	10
12	A new class of dual upper bounds for early exercisable derivatives encompassing both the additive and multiplicative bounds. <i>Operations Research Letters</i> , 2015, 43, 581-585.	0.7	1
13	An Exact and Efficient Method for Computing Cross-Gammas of Bermudan Swaptions and Cancellable Swaps Under the Libor Market Model. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	1
14	Analyzing the Bias in the Primal-Dual Upper Bound Method for Early Exercisable Derivatives: Bounds, Estimation and Removal. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	2
15	The Robust Computation and the Sensitivity Analysis of Finite-Time Ruin Probabilities and the Estimation of Risk-Based Regulatory Capital. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	0
16	Optimal Partial Proxy Method for Computing Gammas of Financial Products with Discontinuous and Angular Payoffs. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	3
17	THE EFFICIENT COMPUTATION OF PRICES AND GREEKS FOR CALLABLE RANGE ACCRUALS USING THE DISPLACED-DIFFUSION LMM. <i>International Journal of Theoretical and Applied Finance</i> , 2014, 17, 1450001.	0.5	4
18	Effective sub-simulation-free upper bounds for the Monte Carlo pricing of callable derivatives and various improvements to existing methodologies. <i>Journal of Economic Dynamics and Control</i> , 2014, 40, 25-45.	1.6	12

#	ARTICLE	IF	CITATIONS
19	FAST MONTE CARLO GREEKS FOR FINANCIAL PRODUCTS WITH DISCONTINUOUS PAYOFFS. <i>Mathematical Finance</i> , 2013, 23, 459-495.	1.8	18
20	Practical policy iteration: Generic methods for obtaining rapid and tight bounds for Bermudan exotic derivatives using Monte Carlo simulation. <i>Journal of Economic Dynamics and Control</i> , 2013, 37, 1342-1361.	1.6	13
21	Fast and accurate long-stepping simulation of the Heston stochastic volatility model. <i>Journal of Computational Finance</i> , 2013, 16, 47-97.	0.3	5
22	Truncation and acceleration of the Tian tree for the pricing of American put options. <i>Quantitative Finance</i> , 2012, 12, 1695-1708.	1.7	6
23	Interpolation Schemes in the Displaced-Diffusion LIBOR Market Model. <i>SIAM Journal on Financial Mathematics</i> , 2012, 3, 593-604.	1.3	2
24	ACCELERATING PATHWISE GREEKS IN THE LIBOR MARKET MODEL. <i>International Journal of Theoretical and Applied Finance</i> , 2012, 15, 1250012.	0.5	1
25	On the analytical/numerical pricing of American put options against binomial tree prices. <i>Quantitative Finance</i> , 2012, 12, 17-20.	1.7	3
26	Optimal Limit Methods for Computing Sensitivities of Discontinuous Integrals Including Triggerable Derivative Securities. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	5
27	Improved Sub-Simulation-Free Upper Bounds for the Monte Carlo Pricing of Callable Derivatives and Various Improvements to Existing Methodologies. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	4
28	Efficient greek estimation in generic swap-rate market models. <i>Algorithmic Finance</i> , 2011, 1, 17-33.	0.3	1
29	Fast delta computations in the swap-rate market model. <i>Journal of Economic Dynamics and Control</i> , 2011, 35, 764-775.	1.6	8
30	PERTURBATION STABLE CONDITIONAL ANALYTIC MONTE-CARLO PRICING SCHEME FOR AUTO-CALLABLE PRODUCTS. <i>International Journal of Theoretical and Applied Finance</i> , 2011, 14, 197-219.	0.5	13
31	Monte Carlo Bounds for Game Options Including Convertible Bonds. <i>Management Science</i> , 2011, 57, 960-974.	4.1	8
32	Smooth simultaneous calibration of the LMM to caplets and co-terminal swaptions. <i>Quantitative Finance</i> , 2011, 11, 547-558.	1.7	5
33	Algorithmic Hessians and the fast computation of cross-gamma risk. <i>IIE Transactions</i> , 2011, 43, 878-892.	2.1	14
34	Fast and accurate Greeks for the LIBOR Market Model. <i>Journal of Computational Finance</i> , 2011, 14, 115-140.	0.3	18
35	Minimal partial proxy simulation schemes for generic and robust Monte Carlo Greeks. <i>Journal of Computational Finance</i> , 2011, 15, 77-109.	0.3	8
36	Monte Carlo market Greeks in the displaced diffusion Libor market model. <i>Journal of Risk</i> , 2011, 14, 23-37.	0.1	9

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37	ACHIEVING HIGHER ORDER CONVERGENCE FOR THE PRICES OF EUROPEAN OPTIONS IN BINOMIAL TREES. <i>Mathematical Finance</i> , 2010, 20, 89-103.	1.8	24
38	Efficient Pricing and Greeks in the Cross-Currency LIBOR Market Model. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	4
39	Truncation and Acceleration of the Tian Tree for the Pricing of American Put Options. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	1
40	Monte Carlo Market Greeks in the Displaced Diffusion LIBOR Market Model. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	10
41	First and Second Order Greeks in the Heston Model. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	4
42	FAST AND ACCURATE PRICING AND HEDGING OF LONG-DATED CMS SPREAD OPTIONS. <i>International Journal of Theoretical and Applied Finance</i> , 2010, 13, 839-865.	0.5	7
43	PRICING AND DELTAS OF DISCRETELY-MONITORED BARRIER OPTIONS USING STRATIFIED SAMPLING ON THE HITTING-TIMES TO THE BARRIER. <i>International Journal of Theoretical and Applied Finance</i> , 2010, 13, 717-750.	0.5	4
44	Graphical Asian options. <i>Wilmott Journal</i> , 2010, 2, 97-107.	0.4	20
45	Fast and Accurate Greeks for the Libor Market Model. <i>SSRN Electronic Journal</i> , 2009, , .	0.4	4
46	Minimal Partial Proxy Simulation Schemes for Generic and Robust Monte-Carlo Greeks. <i>SSRN Electronic Journal</i> , 2009, , .	0.4	5
47	Achieving smooth asymptotics for the prices of European options in binomial trees. <i>Quantitative Finance</i> , 2009, 9, 171-176.	1.7	15
48	Trinomial or binomial: Accelerating American put option price on trees. <i>Journal of Futures Markets</i> , 2009, 29, 826-839.	1.8	17
49	Flaming logs. <i>Wilmott Journal</i> , 2009, 1, 259-262.	0.4	16
50	The convergence of binomial trees for pricing the American put. <i>Journal of Risk</i> , 2009, 11, 87-108.	0.1	15
51	New and robust drift approximations for the LIBOR market model. <i>Quantitative Finance</i> , 2008, 8, 427-434.	1.7	20
52	Trinomial or Binomial: Accelerating American Put Option Price on Trees. <i>SSRN Electronic Journal</i> , 2008, , .	0.4	2
53	Partial proxy simulation schemes for generic and robust Monte Carlo Greeks. <i>Journal of Computational Finance</i> , 2008, 11, 79-106.	0.3	32
54	A Simple Derivation of and Improvements to Jamshidian's and Rogers' Upper Bound Methods for Bermudan Options. <i>Applied Mathematical Finance</i> , 2007, 14, 197-205.	1.2	23

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55	The Convergence of Binomial Trees for Pricing the American Put. SSRN Electronic Journal, 2007, , .	0.4	8
56	Effective Implementation of Generic Market Models. ASTIN Bulletin, 2007, 37, 453-473.	1.0	12
57	Effective Implementation of Generic Market Models. ASTIN Bulletin, 2007, 37, 453-473.	1.0	9
58	Partial Proxy Simulation Schemes for Generic and Robust Monte-Carlo Greeks. SSRN Electronic Journal, 2006, , .	0.4	15
59	Achieving decorrelation and speed simultaneously in the Libor market model. Journal of Risk, 2006, 9, 147-153.	0.1	3
60	Rapid and accurate development of prices and Greeks for nth to default credit swaps in the Li model. Quantitative Finance, 2004, 4, 266-275.	1.7	57
61	A displaced-diffusion stochastic volatility LIBOR market model: motivation, definition and implementation. Quantitative Finance, 2003, 3, 458-469.	1.7	73
62	Rapid computation of drifts in a reduced factor LIBOR market model. Wilmott Magazine, 2003, 2003, 84-85.	0.1	29
63	Scattering on stratified media: the microlocal properties of the scattering matrix and recovering asymptotics of perturbations. Annales De L'Institut Fourier, 2003, 53, 565-624.	0.6	0
64	A JOINT EMPIRICAL AND THEORETICAL INVESTIGATION OF THE MODES OF DEFORMATION OF SWAPTION MATRICES: IMPLICATIONS FOR MODEL CHOICE. International Journal of Theoretical and Applied Finance, 2002, 05, 667-694.	0.5	54
65	Bounding Bermudan swaptions in a swap-rate market model. Quantitative Finance, 2002, 2, 370-377.	1.7	20
66	The Wave Group on Asymptotically Hyperbolic Manifolds. Journal of Functional Analysis, 2001, 184, 291-312.	1.4	18
67	Inverse scattering on asymptotically hyperbolic manifolds. Acta Mathematica, 2000, 184, 41-86.	3.9	86
68	Explicitly recovering asymptotics of short range potentials. Communications in Partial Differential Equations, 2000, 25, 1907-1923.	2.2	10
69	Total determination of material parameters from electromagnetic boundary information. Pacific Journal of Mathematics, 2000, 193, 107-129.	0.5	18
70	Recovering asymptotics of metrics from fixed energy scattering data. Inventiones Mathematicae, 1999, 137, 127-143.	2.5	25
71	Recovering Asymptotics of Coulomb-like Potentials from Fixed Energy Scattering Data. SIAM Journal on Mathematical Analysis, 1999, 30, 516-526.	1.9	6
72	Recovering Asymptotics of Short Range Potentials. Communications in Mathematical Physics, 1998, 193, 197-208.	2.2	22

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73	The generation of semilinear singularities by a swallowtail caustic. American Journal of Mathematics, 1998, 120, 529-550.	1.1	5
74	A symbolic construction of the forward fundamental solution of the wave operator. Communications in Partial Differential Equations, 1998, 23, 1349-1417.	2.2	10
75	Recovering the total singularity of a conormal potential from backscattering data. Annales De L'Institut Fourier, 1998, 48, 1513-1532.	0.6	4
76	A commutator proof of the propagation of polyhomogeneity for semi-linear equations. Communications in Partial Differential Equations, 1997, 22, 435-465.	2.2	0
77	An intrinsic characterisation of polyhomogeneous Lagrangian distributions. Proceedings of the American Mathematical Society, 1997, 125, 1537-1543.	0.8	6
78	Smooth Simultaneous Calibration of the LMM to Caplets and Coterminal Swaptions. SSRN Electronic Journal, 0, , .	0.4	6
79	Practical Policy Iteration: Generic Methods for Obtaining Rapid and Tight Bounds for Bermudan Exotic Derivatives Using Monte Carlo Simulation. SSRN Electronic Journal, 0, , .	0.4	7
80	Fast and Accurate Pricing and Hedging of Long-Dated CMS Spread Options. SSRN Electronic Journal, 0, , .	0.4	1
81	Fast Sensitivity Computations for Monte Carlo Valuation of Pension Funds. SSRN Electronic Journal, 0, , .	0.4	3
82	Accelerating Pathwise Greeks in the LIBOR Market Model. SSRN Electronic Journal, 0, , .	0.4	1
83	The Multiplicative Dual for Multiple-Exercise Options. SSRN Electronic Journal, 0, , .	0.4	1
84	A New Class of Dual Upper Bounds for Early Exercisable Derivatives Encompassing Both the Additive and Multiplicative Bounds. SSRN Electronic Journal, 0, , .	0.4	0
85	Using Statistical Estimators to Gain Much Improved Convergence of Nested Monte-Carlo Simulations. SSRN Electronic Journal, 0, , .	0.4	0
86	Sub-Simulation-Free Upper Bounds for Bermudan Derivatives. SSRN Electronic Journal, 0, , .	0.4	0
87	Comparing Discretization of the LIBOR Market Model in the Spot Measure. SSRN Electronic Journal, 0, , .	0.4	5
88	Conditional Analytic Monte-Carlo Pricing Scheme of Auto-Callable Products. SSRN Electronic Journal, 0, , .	0.4	7
89	Juggling Snowballs. SSRN Electronic Journal, 0, , .	0.4	9
90	Fast Delta Computations in the Swap-Rate Market Model. SSRN Electronic Journal, 0, , .	0.4	7

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91	Efficient Greek Estimation in Generic Market Models. SSRN Electronic Journal, 0, , .	0.4	10
92	Interpolation Schemes in the Displaced-Diffusion LIBOR Market Model and the Efficient Pricing and Greeks for Callable Range Accruals. SSRN Electronic Journal, 0, , .	0.4	9
93	Fast Monte-Carlo Greeks for Financial Products with Discontinuous Pay-Offs. SSRN Electronic Journal, 0, , .	0.4	6
94	Kooderive: Multi-Core Graphics Cards, the Libor Market Model, Least-Squares Monte Carlo and the Pricing of Cancellable Swaps. SSRN Electronic Journal, 0, , .	0.4	4
95	An Exact Method for the Sensitivity Analysis of Systems Simulated by Rejection Techniques. SSRN Electronic Journal, 0, , .	0.4	2
96	Automated Sensitivity Analysis for Bayesian Inference via Markov Chain Monte Carlo: Applications to Gibbs Sampling. SSRN Electronic Journal, 0, , .	0.4	7
97	Monte Carlo Bounds for Callable Products with Non-Analytic Break Costs. SSRN Electronic Journal, 0, , .	0.4	15
98	Achieving Higher Order Convergence for the Prices of European Options in Binomial Trees. SSRN Electronic Journal, 0, , .	0.4	4
99	Vega Control. SSRN Electronic Journal, 0, , .	0.4	1
100	Monte Carlo Bounds for Game Options Including Convertible Bonds. SSRN Electronic Journal, 0, , .	0.4	2
101	The Rate of Convergence of the Two-State Lattice Model for Pricing Vanilla Options. SSRN Electronic Journal, 0, , .	0.4	0
102	An exact and efficient method for computing cross-Gammas of Bermudan swaptions and cancelable swaps under the Libor market model. Journal of Computational Finance, 0, , .	0.3	0
103	Automated Sensitivity Computations for Bayesian Markov Chain Monte Carlo Inference: A New Approach for Prior Robustness and Convergence Analysis. SSRN Electronic Journal, 0, , .	0.4	0