Fabio Antonelli

List of Publications by Year
in descending order

10 papers	365 citations	1478505 6 h-index	1588992 8 g-index
10 all docs	10 docs citations	10 times ranked	168 citing authors

#	Article	IF	Citations
1	Backward-Forward Stochastic Differential Equations. Annals of Applied Probability, 1993, 3, 777.	1.3	249
2	Pricing options under stochastic volatility: aÂpowerÂseries approach. Finance and Stochastics, 2009, 13, 269-303.	1.1	39
3	Exchange option pricing under stochastic volatility: a correlation expansion. Review of Derivatives Research, 2010, 13, 45-73.	0.8	26
4	Analytical modeling of performance indices under epistemic uncertainty applied to cloud computing systems. Future Generation Computer Systems, 2020, 102, 746-761.	7.5	17
5	Solutions of BSDEâ€™s with jumps and quadratic/locally Lipschitz generator. Stochastic Processes and Their Applications, 2016, 126, 3124-3144.	0.9	14
6	CVA and vulnerable options pricing by correlation expansions. Annals of Operations Research, 2021, 299, 401-427.	4.1	11
7	RANDOM TIME FORWARD-STARTING OPTIONS. International Journal of Theoretical and Applied Finance, 2016, 19, 1650050.	0.5	4
8	Approximate value adjustments for European claims. European Journal of Operational Research, 2022, 300, 1149-1161.	5.7	3
9	Consumption optimization for recursive utility in a jump-diffusion model. Decisions in Economics and Finance, 2016, 39, 293-310.	1.8	1
10	On a convergent power series method to price defaultable bonds in a Vasicek-CIR model. SSRN Electronic Journal, 0, , .	0.4	1