Christoph Gschnaidtner

List of Publications by Year
in descending order

3 papers	19 citations	2681738 2 h-index	2549687 3 g-index
3 all docs	3 docs citations	3 times ranked	9 citing authors

#	Article	IF	Citations
1	A multivariate stochastic volatility model with applications in the foreign exchange market. Review of Derivatives Research, 2018, 21, 1-43.	0.6	10
2	Parameters Recovery via Calibration in the Heston Model: A Comprehensive Review. Wilmott Magazine, 2016, 2016, 60-81.	0.1	7
3	International portfolio choice under multi-factor stochastic volatility. Quantitative Finance, 2022, 22, 1193-1216.	0.9	2