Antonis Papapantoleon

List of Publications by Year
in descending order

16 papers	**377** citations	1307594 **7** h-index	1058476 **14** g-index
16 all docs	**16** docs citations	**16** times ranked	**170** citing authors

#	Article	IF	Citations
1	Analysis of Fourier Transform Valuation Formulas and Applications. Applied Mathematical Finance, 2010, 17, 211-240.	1.2	109
2	On the duality principle in option pricing: semimartingale setting. Finance and Stochastics, 2008, 12, 265-292.	1.1	55
3	Equivalence of floating and fixed strike Asian and lookback options. Stochastic Processes and Their Applications, 2005, 115, 31-40.	0.9	46
4	Affine LIBOR Models with Multiple Curves: Theory, Examples and Calibration. SIAM Journal on Financial Mathematics, 2015, 6, 984-1025.	1.3	45
5	Multivariate Shortfall Risk Allocation and Systemic Risk. SIAM Journal on Financial Mathematics, 2018, 9, 90-126.	1.3	42
6	THE AFFINE LIBOR MODELS. Mathematical Finance, 2013, 23, 627-658.	1.8	40
7	Old and new approaches to LIBOR modeling. Statistica Neerlandica, 2010, 64, 257-275.	1.6	8
8	A tractable LIBOR model with default risk. Mathematics and Financial Economics, 2013, 7, 203-227.	1.7	7
9	Model-free bounds on Value-at-Risk using extreme value information and statistical distances. Insurance: Mathematics and Economics, 2019, 86, 73-83.	1.2	7
10	Stability results for martingale representations: The general case. Transactions of the American Mathematical Society, 2019, 372, 5891-5946.	0.9	6
11	On the valuation of compositions in Lévy term structure models. Quantitative Finance, 2009, 9, 951-959.	1.7	5
12	An Equilibrium Model for Spot and Forward Prices of Commodities. Mathematics of Operations Research, 2018, 43, 152-180.	1.3	2
13	Continuous tenor extension of affine LIBOR models with multiple curves and applications to XVA. Probability, Uncertainty and Quantitative Risk, 2018, 3, .	0.8	2
14	EXPANSION FORMULAS FOR EUROPEAN QUANTO OPTIONS IN A LOCAL VOLATILITY FX-LIBOR MODEL. International Journal of Theoretical and Applied Finance, 2018, 21, 1850017.	0.5	2
15	Model-Free Bounds for Multi-Asset Options Using Option-Implied Information and Their Exact Computation. Management Science, 0, , .	4.1	1
16	Detection of arbitrage opportunities in multi-asset derivatives markets. Dependence Modeling, 2021, 9, 439-459.	0.5	0