Jean-Guy Simonato

List of Publications by Year
in descending order

35 papers	1,125 citations	516215 16 h-index	476904 29 g-index
35 all docs	35 docs citations	35 times ranked	452 citing authors

#	Article	IF	Citations
1	Estimating and Testing Exponential-Affine Term Structure Models by Kalman Filter. Review of Quantitative Finance and Accounting, 1999, 13, 111-135.	0.8	232
2	Empirical Martingale Simulation for Asset Prices. Management Science, 1998, 44, 1218-1233.	2.4	183
3	American option pricing under GARCH by a Markov chain approximation. Journal of Economic Dynamics and Control, 2001, 25, 1689-1718.	0.9	118
4	Pricing Discretely Monitored Barrier Options by a Markov Chain. Journal of Derivatives, 2003, 10, 9-31.	0.1	80
5	An analytical approximation for the GARCH option pricing model. Journal of Computational Finance, 1999, 2, 75-116.	0.3	77
6	Approximating the GJR-GARCH and EGARCH option pricing models analytically. Journal of Computational Finance, 2006, 9, 41-69.	0.3	53
7	Maximum likelihood estimation of deposit insurance value with interest rate risk. Journal of Empirical Finance, 2002, 9, 109-132.	0.9	44
8	The Performance of Johnson Distributions for ComputingValue at Risk and Expected Shortfall. Journal of Derivatives, 2011, 19, 7-24.	0.1	44
9	Estimating Merton's Model by Maximum Likelihood with Survivorship Consideration. SSRN Electronic Journal, 2004, , .	0.4	27
10	A reduced form model of default spreads with Markov-switching macroeconomic factors. Journal of Banking and Finance, 2011, 35, 1984-2000.	1.4	27
11	Default Risk in Corporate Yield Spreads. Financial Management, 2010, 39, 707-731.	1.5	24
12	Computing American option prices in the lognormal jumpâ€“diffusion framework with a Markov chain. Finance Research Letters, 2011, 8, 220-226.	3.4	23
13	A simulation-and-regression approach for stochastic dynamic programs with endogenous state variables. Computers and Operations Research, 2013, 40, 2760-2769.	2.4	23
14	The Role of the Conditional Skewness and Kurtosis in VIX Index Valuation. European Financial Management, 2017, 23, 325-354.	1.7	22
15	Asymptotic Distribution of the EMS Option Price Estimator. Management Science, 2001, 47, 1122-1132.	2.4	21
16	Approximating American option prices in the GARCH framework. Journal of Futures Markets, 2003, 23, 915-929.	0.9	17
17	Estimation of GARCH process in the presence of structural change. Economics Letters, 1992, 40, 155-158.	0.9	14
18	Seasonal BVAR models. Journal of Econometrics, 1993, 55, 203-229.	3.5	14

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19	Linearized Nelsonâ€“Siegel and Svensson models for the estimation of spot interest rates. European Journal of Operational Research, 2012, 219, 442-451.	3.5	14
20	Dynamic portfolio choices by simulation-and-regression: Revisiting the issue of value function vs portfolio weight recursions. Computers and Operations Research, 2017, 79, 174-189.	2.4	13
21	GARCH processes with skewed and leptokurtic innovations: Revisiting the Johnson case. Finance Research Letters, 2012, 9, 213-219.	3.4	11
22	Dynamic portfolio choice: a simulation-and-regression approach. Optimization and Engineering, 2017, 18, 369-406.	1.3	11
23	Johnson binomial trees. Quantitative Finance, 2011, 11, 1165-1176.	0.9	8
24	Estimation of physical intensity models for default risk. Journal of Futures Markets, 2009, 29, 95-113.	0.9	5
25	A Simplified Quadrature Approach for Computing Bermudan Option Prices. International Review of Finance, 2016, 16, 647-658.	1.1	5
26	American option pricing under GARCH with non-normal innovations. Optimization and Engineering, 2019, 20, 853-880.	1.3	4
27	New Warrant Issues Valuation with Leverage and Equity Model Errors. Journal of Financial Services Research, 2015, 47, 247-272.	0.6	3
28	Forecasting expected shortfall: Should we use a multivariate model for stock market factors?. International Journal of Forecasting, 2023, 39, 314-331.	3.9	3
29	A note on a dynamic goal-based wealth management problem. Finance Research Letters, 2021, , 102404.	3.4	2
30	Dynamic asset allocation with event risk, transaction costs and predictable returns. Mathematics and Financial Economics, 2018, 12, 561-587.	1.0	1
31	American Option Pricing Under GARCH With Non-Normal Innovations. SSRN Electronic Journal, 0, , .	0.4	1
32	Portfolios of value and momentum: disappointment aversion and non-normalities. Quantitative Finance, 2022, 22, 1247-1263.	0.9	1
33	Improving lattice schemes through bias reduction. Journal of Futures Markets, 2006, 26, 733-757.	0.9	0
34	Johnson Binomial Trees. SSRN Electronic Journal, 2008, , .	0.4	0
35	Approximating the Multivariate Distribution of Time-Aggregated Stock Returns Under GARCH. SSRN Electronic Journal, 0, , .	0.4	0