Rama CONT

List of Publications by Year
in descending order

29 papers	4,421 citations	430874 18 h-index	477307 29 g-index
30 all docs	30 docs citations	30 times ranked	2339 citing authors

#	ARTICLE	IF	CITATIONS
1	Empirical properties of asset returns: stylized facts and statistical issues. Quantitative Finance, 2001, 1, 223-236.	1.7	2,043
2	Dynamics of implied volatility surfaces. Quantitative Finance, 2002, 2, 45-60.	1.7	326
3	Robustness and sensitivity analysis of risk measurement procedures. Quantitative Finance, 2010, 10, 593-606.	1.7	298
4	MODEL UNCERTAINTY AND ITS IMPACT ON THE PRICING OF DERIVATIVE INSTRUMENTS. Mathematical Finance, 2006, 16, 519-547.	1.8	285
5	RESILIENCE TO CONTAGION IN FINANCIAL NETWORKS. Mathematical Finance, 2016, 26, 329-365.	1.8	216
6	Price Dynamics in a Markovian Limit Order Market. SIAM Journal on Financial Mathematics, 2013, 4, 1-25.	1.3	172
7	Universal features of price formation in financial markets: perspectives from deep learning. Quantitative Finance, 2019, 19, 1449-1459.	1.7	135
8	Integro-differential equations for option prices in exponential LÃ©vy models. Finance and Stochastics, 2005, 9, 299-325.	1.1	117
9	Change of variable formulas for non-anticipative functionals on path space. Journal of Functional Analysis, 2010, 259, 1043-1072.	1.4	112
10	A CONSISTENT PRICING MODEL FOR INDEX OPTIONS AND VOLATILITY DERIVATIVES. Mathematical Finance, 2013, 23, 248-274.	1.8	100
11	Financial markets as adaptive systems. Europhysics Letters, 1998, 41, 239-244.	2.0	98
12	FIRE SALES FORENSICS: MEASURING ENDOGENOUS RISK. Mathematical Finance, 2016, 26, 835-866.	1.8	87
13	RUNNING FOR THE EXIT: DISTRESSED SELLING AND ENDOGENOUS CORRELATION IN FINANCIAL MARKETS. Mathematical Finance, 2013, 23, 718-741.	1.8	84
14	Monitoring indirect contagion. Journal of Banking and Finance, 2019, 104, 85-102.	2.9	55
15	Are financial crashes predictable?. Europhysics Letters, 1999, 45, 1-5.	2.0	49
16	Heterogeneity and feedback in an agent-based market model. Journal of Physics Condensed Matter, 2005, 17, S1259-S1268.	1.8	38
17	RECOVERING PORTFOLIO DEFAULT INTENSITIES IMPLIED BY CDO QUOTES. Mathematical Finance, 2013, 23, 94-121.	1.8	34
18	Dynamic Hedging of Portfolio Credit Derivatives. SIAM Journal on Financial Mathematics, 2011, 2, 112-140.	1.3	31

#	Article	IF	Citations
19	A Reduced Basis for Option Pricing. SIAM Journal on Financial Mathematics, 2011, 2, 287-316.	1.3	23
20	Liquidity at risk: Joint stress testing of solvency and liquidity. Journal of Banking and Finance, 2020, 118, 105871.	2.9	23
21	EQUITY CORRELATIONS IMPLIED BY INDEX OPTIONS: ESTIMATION AND MODEL UNCERTAINTY ANALYSIS. Mathematical Finance, 2013, 23, 496-530.	1.8	19
22	Social distance, heterogeneity and social interactions. Journal of Mathematical Economics, 2010, 46, 572-590.	0.8	14
23	Modelling COVID-19 contagion: risk assessment and targeted mitigation policies. Royal Society Open Science, 2021, 8, 201535.	2.4	13
24	Small-world graphs: characterization and alternative constructions. Advances in Applied Probability, 2008, 40, 939-965.	0.7	12
25	Constant Proportion Debt Obligations (CPDOs): modeling and risk analysis. Quantitative Finance, 2012, 12, 1199-1218.	1.7	9
26	Weak approximation of martingale representations. Stochastic Processes and Their Applications, 2016, 126, 857-882.	0.9	9
27	On the support of solutions to stochastic differential equations with path-dependent coefficients. Stochastic Processes and Their Applications, 2020, 130, 2639-2674.	0.9	7
28	A Stochastic Partial Differential Equation Model for Limit Order Book Dynamics. SIAM Journal on Financial Mathematics, 2021, 12, 744-787.	1.3	7
29	Quadratic variation along refining partitions: Constructions and examples. Journal of Mathematical Analysis and Applications, 2022, 512, 126173.	1.0	1