Hans-Peter Bermin

List of Publications by Citations

14 papers	67 citations	5 h-index	8 g-index
14 ext. papers	78 ext. citations	1.6 avg, IF	2.07 L-index

#	Paper	IF	Citations
14	Hedging lookback and partial lookback options using Malliavin calculus. *Applied Mathematical Finance*, **2000**, 7, 75-100	0.9	14
13	A General Approach to Hedging Options: Applications to Barrier and Partial Barrier Options. *Mathematical Finance*, **2002**, 12, 199-218	2.3	12
12	Hedging Options: The Malliavin Calculus Approach versus the Hedging Approach. *Mathematical Finance*, **2003**, 13, 73-84	2.3	12
11	Two Exotic Lookback Options. *Applied Mathematical Finance*, **2008**, 15, 387-402	0.9	6
10	Local Vega Index and Variance Reduction Methods. *Mathematical Finance*, **2003**, 13, 85-97	2.3	6
9	Welfare effects of controlling labor supply: an application of the stochastic Ramsey model. *Journal of Economic Dynamics and Control*, **2003**, 28, 331-348	1.3	4
8	Hints for an extension of the early exercise premium formula for American options. *Physica A: Statistical Mechanics and Its Applications*, **2005**, 355, 152-157	3.3	4
7	ON CASH SETTLED IRR-SWAPTIONS AND MARKOV FUNCTIONAL MODELING. *International Journal of Theoretical and Applied Finance*, **2017**, 20, 1750009	0.5	2
6	ON DYNAMIC FORWARD RATE MODELING AND PRINCIPAL COMPONENT ANALYSIS. *International Journal of Theoretical and Applied Finance*, **2014**, 17, 1450029	0.5	2
5	Bonds and Options in Exponentially Affine Bond Models. *Applied Mathematical Finance*, **2012**, 19, 513-534	0.9	2
4	Local Volatility Changes in the Black-Scholes Model. *SSRN Electronic Journal*,	1	2
3	Welfare Effects of Controlling Labor Supply: An Application of the Stochastic Ramsey Model. *SSRN Electronic Journal*,	1	1
2	Comment on Valuation of Barrier Options in a Black Scholes Setup with Jump Risk *Review of Finance*, **1999**, 3, 343-345	3.5	
1	Kelly trading and option pricing. *Journal of Futures Markets*, **2021**, 41, 987-1006	2.1	