

Hans-Peter Bermin

List of Publications by Year in Descending Order

Source: <https://exaly.com/author-pdf/7978325/hans-peter-bermin-publications-by-year.pdf>

Version: 2024-04-28

This document has been generated based on the publications and citations recorded by exaly.com. For the latest version of this publication list, visit the link given above.

The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

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