JosÃ© Carlos Dias

List of Publications by Year
in descending order

17 papers	184 citations	1464605 7 h-index	1255698 13 g-index
18 all docs	18 docs citations	18 times ranked	98 citing authors

#	Article	IF	Citations
1	Pricing and hedging bond options and sinking-fund bonds under the CIR model. Quantitative Finance and Economics, 2022, 6, 1-34.	1.4	1
2	Modeling energy prices under energy transition: A novel stochastic-copula approach. Economic Modelling, 2021, 105, 105671.	1.8	9
3	Valuing American-style options under the CEV model: an integral representation based method. Review of Derivatives Research, 2020, 23, 63-83.	0.6	3
4	The Early Exercise Boundary Under the Jump to Default Extended CEV Model. Applied Mathematics and Optimization, 2020, 82, 151-181.	0.8	3
5	A note on options and bubbles under the CEV model: implications for pricing and hedging. Review of Derivatives Research, 2020, 23, 249-272.	0.6	5
6	Early exercise boundaries for American-style knock-out options. European Journal of Operational Research, 2020, 285, 753-766.	3.5	8
7	PRICING DOUBLE BARRIER OPTIONS ON HOMOGENEOUS DIFFUSIONS: A NEUMANN SERIES OF BESSEL FUNCTIONS REPRESENTATION. International Journal of Theoretical and Applied Finance, 2019, 22, 1950030.	0.2	4
8	Universal recurrence algorithm for computing Nuttall, generalized Marcum and incomplete Toronto functions and moments of a noncentral Ï‡ 2 random variable. European Journal of Operational Research, 2018, 265, 559-570.	3.5	1
9	The Binomial CEV Model and the Greeks. Journal of Futures Markets, 2017, 37, 90-104.	0.9	6
10	In-Out Parity Relations for American-Style Barrier Options. Journal of Derivatives, 2016, 23, 20-32.	0.1	1
11	Pricing and static hedging of American-style knock-in options on defaultable stocks. Journal of Banking and Finance, 2015, 58, 343-360.	1.4	16
12	Pricing and static hedging of European-style double barrier options under the jump to default extended CEV model. Quantitative Finance, 2015, 15, 1995-2010.	0.9	16
13	Pricing and static hedging of American-style options under the jump to default extended CEV model. Journal of Banking and Finance, 2013, 37, 4059-4072.	1.4	24
14	On the computation of option prices and Greeks under the CEV model. Quantitative Finance, 2013, 13, 907-917.	0.9	38
15	Pricing real options under the constant elasticity of variance diffusion. Journal of Futures Markets, 2011, 31, 230-250.	0.9	32
16	Hysteresis effects under CIR interest rates. European Journal of Operational Research, 2011, 211, 594-600.	3.5	15
17	Durable vs. disposable equipment choice under interest rate uncertainty. European Journal of Finance, 2009, 15, 157-167.	1.7	2