Martin Becker

List of Publications by Year
in descending order

9 papers	86 citations	1684188 5 h-index	1474206 9 g-index
9 all docs	9 docs citations	9 times ranked	52 citing authors

#	Article	IF	Citations
1	Fast and reliable computation of generalized synthetic controls. Econometrics and Statistics, 2018, 5, 1-19.	0.8	24
2	Modeling and measuring intraday overreaction of stock prices. Journal of Banking and Finance, 2012, 36, 1152-1163.	2.9	18
3	Estimating the economic costs of organized crime by synthetic control methods. Journal of Applied Econometrics, 2017, 32, 1367-1369.	2.3	15
4	Exact simulation of final, minimal and maximal values of Brownian motion and jump-diffusions with applications to option pricing. Computational Management Science, 2010, 7, 1-17.	1.3	9
5	Odd odds: The UEFA Champions League Round of 16 draw. Journal of Quantitative Analysis in Sports, 2013, 9, .	1.0	8
6	A Hausman test for Brownian motion. AStA Advances in Statistical Analysis, 2007, 91, 3-21.	0.9	5
7	Comment on â€˜Correcting for Simulation Bias in Monte Carlo Methods to Value Exotic Options in Models Driven by LÃ©vy Processesâ€™ by C. Ribeiro and N. Webber. Applied Mathematical Finance, 2010, 17, 133-146.	1.2	3
8	Unbiased Monte Carlo valuation of lookback, swing and barrier options with continuous monitoring under variance gamma models. Journal of Computational Finance, 2010, 13, 35-61.	0.3	3
9	Measuring the Deterrent Effect of European Cartel Law Enforcement. B E Journal of Economic Analysis and Policy, 2018, 18, .	0.9	1