

Sergey Nadtochiy

List of Publications by Year in descending order

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Version: 2024-02-01

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papers

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1058476

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21
all docs

21
docs citations

21
times ranked

105
citing authors

#	ARTICLE	IF	CITATIONS
1	Local volatility dynamic models. Finance and Stochastics, 2009, 13, 1-48.	1.1	57
2	Particle systems with singular interaction through hitting times: Application in systemic risk modeling. Annals of Applied Probability, 2019, 29, .	1.3	32
3	OPTIMAL INVESTMENT FOR ALL TIME HORIZONS AND MARTIN BOUNDARY OF SPACE-TIME DIFFUSIONS. Mathematical Finance, 2017, 27, 438-470.	1.8	31
4	Tangent Lévy market models. Finance and Stochastics, 2012, 16, 63-104.	1.1	16
5	Static Hedging under Time-Homogeneous Diffusions. SIAM Journal on Financial Mathematics, 2011, 2, 794-838.	1.3	15
6	A Class of Homothetic Forward Investment Performance Processes with Non-zero Volatility. , 2014, , 475-504.		15
7	LOCAL VARIANCE GAMMA AND EXPLICIT CALIBRATION TO OPTION PRICES. Mathematical Finance, 2017, 27, 151-193.	1.8	14
8	Liquidity effects of trading frequency. Mathematical Finance, 2018, 28, 839-876.	1.8	14
9	An Approximation Scheme for Solution to the Optimal Investment Problem in Incomplete Markets. SIAM Journal on Financial Mathematics, 2013, 4, 494-538.	1.3	10
10	TANGENT MODELS AS A MATHEMATICAL FRAMEWORK FOR DYNAMIC CALIBRATION. International Journal of Theoretical and Applied Finance, 2011, 14, 107-135.	0.5	9
11	Optimal Contract for a Fund Manager with Capital Injections and Endogenous Trading Constraints. SIAM Journal on Financial Mathematics, 2019, 10, 698-722.	1.3	7
12	ROBUST TRADING OF IMPLIED SKEW. International Journal of Theoretical and Applied Finance, 2017, 20, 1750008.	0.5	6
13	Endogenous Formation of Limit Order Books: Dynamics Between Trades. SIAM Journal on Control and Optimization, 2018, 56, 1577-1619.	2.1	5
14	Utility-based pricing and hedging of contingent claims in Almgren-Chriss model with temporary price impact. Mathematical Finance, 0, , .	1.8	5
15	Control-Stopping Games for Market Microstructure and Beyond. Mathematics of Operations Research, 2020, 45, 1289-1317.	1.3	4
16	Simulation of Implied Volatility Surfaces via Tangent Lévy Models. SIAM Journal on Financial Mathematics, 2017, 8, 171-213.	1.3	3
17	Weak reflection principle for Lévy processes. Annals of Applied Probability, 2015, 25, .	1.3	2
18	A simple microstructural explanation of the concavity of price impact. Mathematical Finance, 0, , .	1.8	2

#	ARTICLE	IF	CITATIONS
19	Weak Reflection Principle for Levy Processes. SSRN Electronic Journal, 0, , .	0.4	1
20	Reflected BSDEs in non-convex domains. Probability Theory and Related Fields, 2022, 183, 1237-1284.	1.8	1
21	TANGENT MODELS AS A MATHEMATICAL FRAMEWORK FOR DYNAMIC CALIBRATION. , 2012, , 151-179.		0