

Marek Rutkowski

List of Publications by Year in descending order

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60
papers

1,294
citations

430754

18
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434063

31
g-index

68
all docs

68
docs citations

68
times ranked

395
citing authors

#	ARTICLE	IF	CITATIONS
1	Nonlinear Valuation with XVAs: Two Converging Approaches. <i>Mathematics</i> , 2022, 10, 791.	1.1	2
2	American options in nonlinear markets. <i>Electronic Journal of Probability</i> , 2021, 26, .	0.5	2
3	Existence, uniqueness and strict comparison theorems for BSDEs driven by RCLL martingales. <i>Probability, Uncertainty and Quantitative Risk</i> , 2021, 6, 319.	0.5	2
4	Integral representations of martingales for progressive enlargements of filtrations. <i>Stochastic Processes and Their Applications</i> , 2019, 129, 1229-1258.	0.4	4
5	Fair bilateral pricing under funding costs and exogenous collateralization. <i>Mathematical Finance</i> , 2018, 28, 621-655.	0.9	12
6	Arbitrage-free pricing of derivatives in nonlinear market models. <i>Probability, Uncertainty and Quantitative Risk</i> , 2018, 3, .	0.5	14
7	Arbitrage-free pricing of multi-person game claims in discrete time. <i>Finance and Stochastics</i> , 2017, 21, 111-155.	0.7	0
8	Assessing the Basel II internal ratings-based approach. <i>Journal of Financial Regulation and Compliance</i> , 2016, 24, 106-139.	0.7	1
9	A BSDE approach to fair bilateral pricing under endogenous collateralization. <i>Finance and Stochastics</i> , 2016, 20, 855-900.	0.7	17
10	Pricing of foreign exchange options under the MPT stochastic volatility model and the CIR interest rates. <i>European Journal of Finance</i> , 2016, 22, 551-571.	1.7	4
11	Discrete time stochastic multi-player competitive games with affine payoffs. <i>Stochastic Processes and Their Applications</i> , 2016, 126, 1-32.	0.4	1
12	FAIR BILATERAL PRICES IN BERGMAN'S MODEL WITH EXOGENOUS COLLATERALIZATION. <i>International Journal of Theoretical and Applied Finance</i> , 2015, 18, 1550048.	0.2	9
13	REGULATORY CAPITAL MODELING FOR CREDIT RISK. <i>International Journal of Theoretical and Applied Finance</i> , 2015, 18, 1550034.	0.2	17
14	Semi-analytical Pricing of Currency Options in the Heston/CIR Jump-Diffusion Hybrid Model. <i>Applied Mathematical Finance</i> , 2015, 22, 1-27.	0.8	11
15	Valuation and Hedging of Contracts with Funding Costs and Collateralization. <i>SIAM Journal on Financial Mathematics</i> , 2015, 6, 594-655.	0.7	53
16	ADMISSIBILITY OF GENERIC MARKET MODELS OF FORWARD SWAP RATES. <i>Mathematical Finance</i> , 2014, 24, 728-761.	0.9	0
17	Multi-player stopping games with redistribution of payoffs and BSDEs with oblique reflection. <i>Stochastic Processes and Their Applications</i> , 2014, 124, 2672-2698.	0.4	4
18	Progressive enlargements of filtrations with pseudo-honest times. <i>Annals of Applied Probability</i> , 2014, 24, .	0.6	7

#	ARTICLE	IF	CITATIONS
19	Discrete-Time Multi-Player Stopping and Quitting Games with Redistribution of Payoffs. Peking University Series in Mathematics, 2014, , 171-206.	0.0	2
20	Pricing of foreign exchange options under the Heston stochastic volatility model and CIR interest rates. Quantitative Finance, 2013, 13, 955-966.	0.9	35
21	CVA UNDER ALTERNATIVE SETTLEMENT CONVENTIONS AND WITH SYSTEMIC RISK. International Journal of Theoretical and Applied Finance, 2013, 16, 1350039.	0.2	4
22	A zero-sum competitive multi-player game. Demonstratio Mathematica, 2012, 45, .	0.6	1
23	Random times and multiplicative systems. Stochastic Processes and Their Applications, 2012, 122, 2053-2077.	0.4	4
24	Hedging of a credit default swaption in the CIR default intensity model. Finance and Stochastics, 2011, 15, 541-572.	0.7	12
25	Constructing Random Times with Given Survival Processes and Applications to Valuation of Credit Derivatives. , 2010, , 255-280.		7
26	Static Replication of Forward-Start Claims and Realized Variance Swaps. Applied Mathematical Finance, 2010, 17, 99-131.	0.8	11
27	Defaultable Game Options in a Hazard Process Model. Journal of Applied Mathematics and Stochastic Analysis, 2009, 2009, 1-33.	0.3	19
28	VALUATION OF CREDIT DEFAULT SWAPTIONS AND CREDIT DEFAULT INDEX SWAPTIONS. International Journal of Theoretical and Applied Finance, 2009, 12, 1027-1053.	0.2	18
29	ON THE RELATIONSHIP BETWEEN THE CALL PRICE SURFACE AND THE IMPLIED VOLATILITY SURFACE CLOSE TO EXPIRY. International Journal of Theoretical and Applied Finance, 2009, 12, 427-441.	0.2	34
30	FORWARD START OPTIONS UNDER STOCHASTIC VOLATILITY AND STOCHASTIC INTEREST RATES. International Journal of Theoretical and Applied Finance, 2009, 12, 209-225.	0.2	26
31	DEFAULTABLE OPTIONS IN A MARKOVIAN INTENSITY MODEL OF CREDIT RISK. Mathematical Finance, 2008, 18, 493-518.	0.9	34
32	Arbitrage pricing of defaultable game options with applications to convertible bonds. Quantitative Finance, 2008, 8, 795-810.	0.9	43
33	Pricing and trading credit default swaps in a hazard process model. Annals of Applied Probability, 2008, 18, .	0.6	53
34	PDE APPROACH TO THE VALUATION AND HEDGING OF BASKET CREDIT DERIVATIVES. International Journal of Theoretical and Applied Finance, 2007, 10, 1261-1285.	0.2	4
35	AN EXTENSION OF THE BRODY–HUGHSTON–MACRINA APPROACH TO MODELING OF DEFAULTABLE BONDS. International Journal of Theoretical and Applied Finance, 2007, 10, 557-589.	0.2	25
36	Chapter 11 Valuation of Basket Credit Derivatives in the Credit Migrations Environment. Handbooks in Operations Research and Management Science, 2007, , 471-507.	0.6	35

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37	Hedging of basket credit derivatives in credit default swap market. <i>Journal of Credit Risk</i> , 2007, 3, 91-132.	0.2	23
38	Replication of Contingent Claims in a Reduced-Form Credit Risk Model with Discontinuous Asset Prices. <i>Stochastic Models</i> , 2006, 22, 661-687.	0.3	5
39	Completeness of a General Semimartingale Market under Constrained Trading. , 2006, , 83-106.		4
40	Arbitrage Pricing of Convertible Securities with Credit Risk. , 2006, , .		1
41	Hedging of Credit Derivatives in Models with Totally Unexpected Default. , 2006, , .		17
42	PDE approach to valuation and hedging of credit derivatives. <i>Quantitative Finance</i> , 2005, 5, 257-270.	0.9	29
43	Hedging of Defaultable Claims. <i>Lecture Notes in Mathematics</i> , 2004, , 1-132.	0.1	58
44	Dependent defaults and credit migrations. <i>Applicationes Mathematicae</i> , 2003, 30, 121-145.	0.1	16
45	Default Risk and Hazard Process. <i>Springer Finance</i> , 2002, , 281-312.	0.0	26
46	Multiple Ratings Model of Defaultable Term Structure. <i>Mathematical Finance</i> , 2000, 10, 125-139.	0.9	44
47	Models of forward Libor and swap rates. <i>Applied Mathematical Finance</i> , 1999, 6, 29-60.	0.8	13
48	Self-Financing Trading Strategies for Sliding, Rolling-Horizon, and Consol Bonds. <i>Mathematical Finance</i> , 1999, 9, 361-385.	0.9	26
49	Dynamics of Spot, Forward, and Futures Libor Rates. <i>International Journal of Theoretical and Applied Finance</i> , 1998, 01, 425-445.	0.2	11
50	A note on the Flesaker-Hughston model of the term structure of interest rates. <i>Applied Mathematical Finance</i> , 1997, 4, 151-163.	0.8	38
51	Continuous-time term structure models: Forward measure approach. <i>Finance and Stochastics</i> , 1997, 1, 261-291.	0.7	129
52	Left and right linear innovations for a multivariate $S\pm S$ random variable. <i>Statistics and Probability Letters</i> , 1995, 22, 175-184.	0.4	0
53	Local times of functions of continuous semimartingales. <i>Stochastic Analysis and Applications</i> , 1995, 13, 211-231.	0.9	15
54	THE EARLY EXERCISE PREMIUM REPRESENTATION OF FOREIGN MARKET AMERICAN OPTIONS. <i>Mathematical Finance</i> , 1994, 4, 313-325.	0.9	18

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55	A simple proof for the Kalman-Bucy smoothed estimate formula. <i>Statistics and Probability Letters</i> , 1993, 17, 377-385.	0.4	3
56	Strong comparison of solutions of one-dimensional stochastic differential equations. <i>Stochastic Processes and Their Applications</i> , 1990, 36, 217-230.	0.4	7
57	Stochastic differential equations with singular drift. <i>Statistics and Probability Letters</i> , 1990, 10, 225-229.	0.4	7
58	Risk-Neutral Valuation Under Differential Funding Costs, Defaults and Collateralization. <i>SSRN Electronic Journal</i> , 0, , .	0.4	8
59	Funding, Repo and Credit Inclusion in Option Pricing via Dividends. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
60	Reflected and doubly reflected BSDEs driven by RCLL martingales. <i>Stochastics and Dynamics</i> , 0, , .	0.6	2