Antoine Jacquier

List of Publications by Year
in descending order

68 papers	1,110 citations	643344 15 h-index	591227 27 g-index
69 all docs	69 docs citations	69 times ranked	305 citing authors

#	Article	IF	Citations
1	Large and moderate deviations for stochastic Volterra systems. Stochastic Processes and Their Applications, 2022, 149, 142-187.	0.4	6
2	Short Communication: Dynamics of Symmetric SSVI Smiles and Implied Volatility Bubbles. SIAM Journal on Financial Mathematics, 2021, 12, SC1-SC15.	0.7	1
3	Perturbation analysis of sub/super hedging problems. Mathematical Finance, 2021, 31, 1240.	0.9	1
4	Pathwise large deviations for the rough Bergomi model: Corrigendum. Journal of Applied Probability, 2021, 58, 849-850.	0.4	2
5	Short Communication: A Quantum Algorithm for Linear PDEs Arising in Finance. SIAM Journal on Financial Mathematics, 2021, 12, SC98-SC114.	0.7	14
6	Pathwise moderate deviations for option pricing. Mathematical Finance, 2020, 30, 426-463.	0.9	6
7	Anomalous Diffusions in Option Prices: Connecting Trade Duration and the Volatility Term Structure. SIAM Journal on Financial Mathematics, 2020, 11, 1137-1167.	0.7	4
8	Volatility Options in Rough Volatility Models. SIAM Journal on Financial Mathematics, 2020, 11, 437-469.	0.7	24
9	Small-time moderate deviations for the randomised Heston model. Journal of Applied Probability, 2020, 57, 19-28.	0.4	0
10	The Randomized Heston Model. SIAM Journal on Financial Mathematics, 2019, 10, 89-129.	0.7	8
11	Asymptotic behaviour of randomised fractional volatility models. Journal of Applied Probability, 2019, 56, 496-523.	0.4	10
12	The implied volatility of Forward-Start options: ATM short-time level, skew and curvature. Stochastics, 2019, 91, 37-51.	0.6	2
13	Mathematics of Quantitative Finance. Oberwolfach Reports, 2018, 14, 683-769.	0.0	0
14	Mass at zero in the uncorrelated SABR model and implied volatility asymptotics. Quantitative Finance, 2018, 18, 1753-1765.	0.9	14
15	Blackâ€“Scholes in a CEV random environment. Mathematics and Financial Economics, 2018, 12, 445-474.	1.0	5
16	Implied Volatility in Strict Local Martingale Models. SIAM Journal on Financial Mathematics, 2018, 9, 171-189.	0.7	4
17	On VIX futures in the rough Bergomi model. Quantitative Finance, 2018, 18, 45-61.	0.9	45
18	Pathwise large deviations for the rough Bergomi model. Journal of Applied Probability, 2018, 55, 1078-1092.	0.4	31

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19	Optimal Liquidation in a Level-I Limit Order Book for Large-Tick Stocks. SIAM Journal on Financial Mathematics, 2018, 9, 875-906.	0.7	3
20	Asymptotic Behavior of the Fractional Heston Model. SIAM Journal on Financial Mathematics, 2018, 9, 1017-1045.	0.7	39
21	Shapes of Implied Volatility with Positive Mass at Zero. SIAM Journal on Financial Mathematics, 2017, 8, 709-737.	0.7	14
22	No-arbitrage bounds for the forward smile given marginals. Quantitative Finance, 2017, 17, 1243-1256.	0.9	4
23	An Explicit Euler Scheme with Strong Rate of Convergence for Financial SDEs with Non-Lipschitz Coefficients. SIAM Journal on Financial Mathematics, 2016, 7, 993-1021.	0.7	39
24	Large-maturity regimes of the Heston forward smile. Stochastic Processes and Their Applications, 2016, 126, 1087-1123.	0.4	8
25	Generalized Arbitrage-Free SVI Volatility Surfaces. SIAM Journal on Financial Mathematics, 2016, 7, 619-641.	0.7	19
26	On the probability of hitting the boundary for Brownian motions on the SABR plane. Electronic Communications in Probability, 2016, 21, .	0.1	8
27	Two examples of non strictly convex large deviations. Electronic Communications in Probability, 2016, 21, .	0.1	0
28	From characteristic functions to implied volatility expansions. Advances in Applied Probability, 2015, 47, 837-857.	0.4	10
29	From characteristic functions to implied volatility expansions. Advances in Applied Probability, 2015, 47, 837-857.	0.4	6
30	ASYMPTOTIC ARBITRAGE IN THE HESTON MODEL. International Journal of Theoretical and Applied Finance, 2015, 18, 1550055.	0.2	1
31	Asymptotics of Forward Implied Volatility. SIAM Journal on Financial Mathematics, 2015, 6, 307-351.	0.7	21
32	Marginal Density Expansions for Diffusions and Stochastic Volatility II: Applications. Communications on Pure and Applied Mathematics, 2014, 67, 321-350.	1.2	41
33	Arbitrage-free SVI volatility surfaces. Quantitative Finance, 2014, 14, 59-71.	0.9	145
34	Large Deviations for the Extended Heston Model: The Large-Time Case. Asia-Pacific Financial Markets, 2014, 21, 263-280.	1.3	10
35	Large deviations and stochastic volatility with jumps: asymptotic implied volatility for affine models. Stochastics, 2013, 85, 321-345.	0.6	37
36	The Small-Maturity Heston Forward Smile. SIAM Journal on Financial Mathematics, 2013, 4, 831-856.	0.7	22

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37	Correction note for â€˜The large-maturity smile for the Heston modelâ€™. Finance and Stochastics, 2013, 17, 223-224.	0.7	0
38	The Smile of Certain LÃ©vy-Type Models. SIAM Journal on Financial Mathematics, 2013, 4, 804-830.	0.7	16
39	The Small-Maturity Heston Forward Smile. SSRN Electronic Journal, 2013, , .	0.4	3
40	Shapes of Implied Volatility with Positive Mass at Zero. SSRN Electronic Journal, 2013, , .	0.4	5
41	The Small-Time Smile and Term Structure of Implied Volatility under the Heston Model. SIAM Journal on Financial Mathematics, 2012, 3, 690-708.	0.7	84
42	Generalised Arbitrage-Free SVI Volatility Surfaces. SSRN Electronic Journal, 2012, , .	0.4	4
43	Arbitrage-free SVI Volatility Surfaces. SSRN Electronic Journal, 2012, , .	0.4	30
44	The large-maturity smile for the Heston model. Finance and Stochastics, 2011, 15, 755-780.	0.7	52
45	A note on essential smoothness in the Heston model. Finance and Stochastics, 2011, 15, 781-784.	0.7	7
46	Convergence of Heston to SVI. Quantitative Finance, 2011, 11, 1129-1132.	0.9	55
47	Small-Time Asymptotics for an Uncorrelated Local-Stochastic Volatility Model. Applied Mathematical Finance, 2011, 18, 517-535.	0.8	26
48	Asymptotic formulae for implied volatility in the Heston model. Proceedings of the Royal Society A: Mathematical, Physical and Engineering Sciences, 2010, 466, 3593-3620.	1.0	52
49	Robust Approximations for Pricing Asian Options and Volatility Swaps Under Stochastic Volatility. Applied Mathematical Finance, 2010, 17, 241-259.	0.8	26
50	SMALL-TIME ASYMPTOTICS FOR IMPLIED VOLATILITY UNDER THE HESTON MODEL. International Journal of Theoretical and Applied Finance, 2009, 12, 861-876.	0.2	86
51	Heston 2010. SSRN Electronic Journal, 0, , .	0.4	1
52	Large Deviations for the Extended Heston Model: The Large-Time Case. SSRN Electronic Journal, 0, , .	0.4	3
53	Mass at Zero and Small-Strike Implied Volatility Expansion in the SABR Model. SSRN Electronic Journal, 0, , .	0.4	3
54	Functional Central Limit Theorems for Rough Volatility. SSRN Electronic Journal, 0, , .	0.4	13

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55	Asymptotic Behaviour of Randomised Fractional Volatility Models. SSRN Electronic Journal, 0, , .	0.4	6
56	Volatility Options in Rough Volatility Models. SSRN Electronic Journal, 0, , .	0.4	3
57	Asymptotics of Forward Implied Volatility. SSRN Electronic Journal, 0, , .	0.4	4
58	Asymptotic Behaviour of the Fractional Heston Model. SSRN Electronic Journal, 0, , .	0.4	11
59	Black-Scholes in a CEV Random Environment: A New Approach to Smile Modelling. SSRN Electronic Journal, 0, , .	0.4	3
60	The Randomised Heston Model. SSRN Electronic Journal, 0, , .	0.4	2
61	On VIX Futures in the Rough Bergomi Model. SSRN Electronic Journal, 0, , .	0.4	3
62	Large Deviations and Stochastic Volatility with Jumps: Asymptotic Implied Volatility for Affine Models. SSRN Electronic Journal, 0, , .	0.4	1
63	Large-Maturity Regimes of the Heston Forward Smile. SSRN Electronic Journal, 0, , .	0.4	1
64	Two Examples of Non Strictly Convex Large Deviations. SSRN Electronic Journal, 0, , .	0.4	0
65	The Implied Volatility of Forward-Start Options: ATM Short-Time Level, Skew and Curvature. SSRN Electronic Journal, 0, , .	0.4	0
66	Perturbation Analysis of Sub/Super Hedging Problems. SSRN Electronic Journal, 0, , .	0.4	0
67	Pathwise Moderate Deviations for Option Pricing. SSRN Electronic Journal, 0, , .	0.4	0
68	Dynamics of Symmetric SSVI Smiles and Implied Volatility Bubbles. SSRN Electronic Journal, 0, , .	0.4	0