Rehez Ahlip

List of Publications by Year
in descending order

15 papers	158 citations	1478505 6 h-index	1199594 12 g-index
18 all docs	18 docs citations	18 times ranked	86 citing authors

#	Article	IF	Citations
1	Pricing of foreign exchange options under the Heston stochastic volatility model and CIR interest rates. Quantitative Finance, 2013, 13, 955-966.	1.7	35
2	FORWARD START OPTIONS UNDER STOCHASTIC VOLATILITY AND STOCHASTIC INTEREST RATES. International Journal of Theoretical and Applied Finance, 2009, 12, 209-225.	0.5	26
3	FOREIGN EXCHANGE OPTIONS UNDER STOCHASTIC VOLATILITY AND STOCHASTIC INTEREST RATES. International Journal of Theoretical and Applied Finance, 2008, 11, 277-294.	0.5	24
4	An interdisciplinary approach to designing online learning: fostering pre-service mathematics teachersâ€™ capabilities in mathematical modelling. ZDM - International Journal on Mathematics Education, 2018, 50, 217-232.	2.2	21
5	Time delays in <i>n</i>-species competition â€“ I: Global stability in constant environments. Bulletin of the Australian Mathematical Society, 1983, 27, 427-441.	0.5	14
6	Semi-analytical Pricing of Currency Options in the Heston/CIR Jump-Diffusion Hybrid Model. Applied Mathematical Finance, 2015, 22, 1-27.	1.2	11
7	Pricing currency options in the Heston/CIR double exponential jump-diffusion model. International Journal of Financial Engineering, 2017, 04, 1750013.	0.5	7
8	Computational aspects of pricing foreign exchange options with stochastic volatility and stochastic interest rates. Journal of Statistical Planning and Inference, 2010, 140, 1256-1268.	0.6	4
9	Pricing of foreign exchange options under the MPT stochastic volatility model and the CIR interest rates. European Journal of Finance, 2016, 22, 551-571.	3.1	4
10	Global asymptotic stability of a periodic system of delay logistic equations. Bulletin of the Australian Mathematical Society, 1996, 53, 373-389.	0.5	3
11	Semi-Analytical Option Pricing Under Double Heston Jump-Diffusion Hybrid Model. Journal of Mathematical Sciences and Modelling, 2018, 1, 138-152.	0.3	3
12	Global asymptotic stability of non-negative steady states in, model ecosystemsâ€”Iâ€. International Journal of Systems Science, 1984, 15, 53-62.	5.5	2
13	Forward start options under Heston affine jump-diffusions and stochastic interest rate. International Journal of Financial Engineering, 2021, 08, 2150005.	0.5	1
14	Nonlinear filtering of a system of logistic equations. Bulletin of the Australian Mathematical Society, 1997, 55, 219-238.	0.5	0
15	Pricing FX Options in the Heston/CIR Jump-Diffusion Model with Log-Normal and Log-Uniform Jump Amplitudes. International Journal of Stochastic Analysis, 2015, 2015, 1-15.	0.3	0