Guido Germano

List of Publications by Year
in descending order

40 papers	1,103 citations	448610 19 h-index	466096 32 g-index
42 all docs	42 docs citations	42 times ranked	1097 citing authors

#	Article	IF	Citations
1	Market microstructure, banksâ€™ behaviour and interbank spreads: evidence after the crisis. Journal of Economic Interaction and Coordination, 2020, 15, 283-331.	0.4	2
2	Bayesian regularized artificial neural networks for the estimation of the probability of default. Quantitative Finance, 2020, 20, 311-328.	0.9	67
3	Pricing methods for <i>Î±</i>-quantile and perpetual early exercise options based on Spitzer identities. Quantitative Finance, 2020, 20, 899-918.	0.9	4
4	Hilbert transform, spectral filters and option pricing. Annals of Operations Research, 2019, 282, 273-298.	2.6	19
5	An innovative feature selection method for support vector machines and its test on the estimation of the credit risk of default. Review of Financial Economics, 2019, 37, 404-427.	0.6	5
6	Fluctuation identities with continuous monitoring and their application to the pricing of barrier options. European Journal of Operational Research, 2018, 271, 210-223.	3.5	25
7	Full and fast calibration of the Heston stochastic volatility model. European Journal of Operational Research, 2017, 263, 625-638.	3.5	38
8	Spitzer identity, Wiener-Hopf factorization and pricing of discretely monitored exotic options. European Journal of Operational Research, 2016, 251, 124-134.	3.5	67
9	Velocity and energy distributions in microcanonical ensembles of hard spheres. Physical Review E, 2015, 92, 022140.	0.8	11
10	Random numbers from the tails of probability distributions using the transformation method. Fractional Calculus and Applied Analysis, 2013, 16, 332-353.	1.2	6
11	Pricing Credit Derivatives in a Wienerâ€“Hopf Framework. Springer Proceedings in Mathematics and Statistics, 2012, , 139-154.	0.1	5
12	First-passage and first-exit times of a Bessel-like stochastic process. Physical Review E, 2011, 83, 051115.	0.8	38
13	Efficiency of linked cell algorithms. Computer Physics Communications, 2011, 182, 611-615.	3.0	37
14	Spectral densities of Wishart-LÃ©vy free stable random matrices. European Physical Journal B, 2010, 73, 13-22.	0.6	10
15	ItÃ´ and Stratonovich integrals on compound renewal processes: the normal/Poisson case. Communications in Nonlinear Science and Numerical Simulation, 2010, 15, 1583-1588.	1.7	6
16	Agent-based models of economic interactions. , 2010, , 3-29.		0
17	Stochastic calculus for uncoupled continuous-time random walks. Physical Review E, 2009, 79, 066102.	0.8	66
18	Monte Carlo simulation of uncoupled continuous-time random walks yielding a stochastic solution of the space-time fractional diffusion equation. Physical Review E, 2008, 77, 021122.	0.8	150

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19	Molecular Graphics of Convex Body Fluids. Journal of Chemical Theory and Computation, 2008, 4, 468-476.	2.3	58
20	Nanoscaled Discotic Liquid Crystal/Polymer Systems: Confinement Effects on Morphology and Thermodynamics. Molecular Crystals and Liquid Crystals, 2008, 495, 285/[637]-293/[645].	0.4	12
21	Ehrenfest urn revisited: Playing the game on a realistic fluid model. Physical Review E, 2007, 76, 011104.	0.8	4
22	Fluctuating Interfaces in Liquid Crystals. Macromolecular Symposia, 2007, 252, 110-118.	0.4	9
23	Relaxation in statistical many-agent economy models. European Physical Journal B, 2007, 57, 219-224.	0.6	28
24	City@home: Monte Carlo derivative pricing distributed on networked computers. , 2007, , .		4
25	Influence of saving propensity on the power-law tail of the wealth distribution. Physica A: Statistical Mechanics and Its Applications, 2006, 369, 723-736.	1.2	47
26	Expressions for forces and torques in molecular simulations using rigid bodies. Molecular Physics, 2006, 104, 3225-3235.	0.8	61
27	Nematic-isotropic interfaces under shear: A molecular-dynamics simulation. Journal of Chemical Physics, 2005, 123, 214703.	1.2	23
28	Simultaneous calculation of the helical pitch and the twist elastic constant in chiral liquid crystals from intermolecular torques. Journal of Chemical Physics, 2002, 116, 9422-9430.	1.2	24
29	The direct correlation function in nematic liquid crystals from computer simulation. Computer Physics Communications, 2002, 147, 350-353.	3.0	14
30	Computer simulation of topological defects around a colloidal particle or droplet dispersed in a nematic host. Physical Review E, 2001, 63, 041701.	0.8	86
31	Elastic constants from direct correlation functions in nematic liquid crystals: A computer simulation study. Journal of Chemical Physics, 2001, 115, 7227-7234.	1.2	47
32	Theoretical study of the stability of myrsinone in vacuo and in solution. Theoretical Chemistry Accounts, 2000, 104, 210-217.	0.5	4
33	Liquid crystal director fluctuations and surface anchoring by molecular simulation. Physical Review E, 2000, 62, 6688-6693.	0.8	20
34	Ab Initio Study of the Intra- and Intermolecular Bonding in AuCl(CO)â€. Journal of Physical Chemistry A, 2000, 104, 10834-10841.	1.1	16
35	Oxidant-Induced Hydride Abstraction from [Pt(Î¼-PBut2)(H)(PBut2H)]2Yielding [Pt2(Î¼-PBut2)2(H)(PBut2H)2]C3(CN)5. Spectroscopic, Crystallographic, and Theoretical Comparison of the Structures of Two â€œTautomersâ€. Journal of the American Chemical Society, 1998, 120, 9564-9573.	6.6	49
36	Synthesis, molecular and electronic structure of the first homoleptic complex of platinum with a secondary phosphine. Inorganica Chimica Acta, 1997, 264, 185-191.	1.2	13

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37	Main Chain Order and Dynamics in a Liquid Crystalline Side-Group Polymer. Molecular Crystals and Liquid Crystals, 1995, 266, 47-58.	0.3	5
38	Pricing Methods for Alpha-Quantile and Perpetual Early Exercise Options Based on Spitzer Identities. SSRN Electronic Journal, 0, , .	0.4	1
39	Fluctuation Identities with Continuous Monitoring and Their Application to Price Barrier Options. SSRN Electronic Journal, 0, , .	0.4	1
40	Hilbert Transform, Spectral Filtering and Option Pricing. SSRN Electronic Journal, 0, , .	0.4	0