

Eckhard Platen

List of Publications by Citations

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

181
papers

4,735
citations

25
h-index

67
g-index

216
ext. papers

5,641
ext. citations

1.3
avg, IF

5.7
L-index

#	Paper	IF	Citations
181	Numerical Solution of Stochastic Differential Equations 1992 ,		2033
180	Numerical Solution of SDE Through Computer Experiments. <i>Universitext</i> , 1994 ,	0.2	194
179	Numerical Solution of Stochastic Differential Equations with Jumps in Finance 2010 ,		153
178	Balanced Implicit Methods for Stiff Stochastic Systems. <i>SIAM Journal on Numerical Analysis</i> , 1998 , 35, 1010-1019	2.4	146
177	An introduction to numerical methods for stochastic differential equations. <i>Acta Numerica</i> , 1999 , 8, 197-246	2.5	142
176	A Benchmark Approach to Quantitative Finance 2006 ,		133
175	Strong discrete time approximation of stochastic differential equations with time delay. <i>Mathematics and Computers in Simulation</i> , 2000 , 54, 189-205	3.3	102
174	Option Pricing Under Incompleteness and Stochastic Volatility. <i>Mathematical Finance</i> , 1992 , 2, 153-187	2.3	88
173	On Feedback Effects from Hedging Derivatives. <i>Mathematical Finance</i> , 1998 , 8, 67-84	2.3	83
172	A Comparison of Two Quadratic Approaches to Hedging in Incomplete Markets. <i>Mathematical Finance</i> , 2001 , 11, 385-413	2.3	79
171	Higher-order implicit strong numerical schemes for stochastic differential equations. <i>Journal of Statistical Physics</i> , 1992 , 66, 283-314	1.5	79
170	Arbitrage in continuous complete markets. <i>Advances in Applied Probability</i> , 2002 , 34, 540-558	0.7	66
169	A BENCHMARK APPROACH TO FINANCE. <i>Mathematical Finance</i> , 2006 , 16, 131-151	2.3	62
168	A survey of numerical methods for stochastic differential equations. <i>Stochastic Hydrology & Hydraulics</i> , 1989 , 3, 155-178		56
167	Time Discrete Taylor Approximations for It Processes with Jump Component. <i>Mathematische Nachrichten</i> , 1988 , 138, 93-104	0.8	52
166	Symmetry group methods for fundamental solutions. <i>Journal of Differential Equations</i> , 2004 , 207, 285-302	2.1	49
165	Strong approximations of stochastic differential equations with jumps. <i>Journal of Computational and Applied Mathematics</i> , 2007 , 205, 982-1001	2.4	48

164	On the Distributional Characterization of Daily Log>Returns of a World Stock Index. <i>Applied Mathematical Finance</i> , 2006 , 13, 19-38	0.9	47
163	Empirical Evidence on Student-t Log>Returns of Diversified World Stock Indices. <i>Journal of Statistical Theory and Practice</i> , 2008 , 2, 233-251	0.5	46
162	Option pricing for a logstable asset price model. <i>Mathematical and Computer Modelling</i> , 1999 , 29, 105-119		42
161	The approximation of multiple stochastic integrals. <i>Stochastic Analysis and Applications</i> , 1992 , 10, 431-441	1.1	40
160	Stratonovich and Ito Stochastic Taylor Expansions. <i>Mathematische Nachrichten</i> , 1991 , 151, 33-50	0.8	37
159	Weak discrete time approximation of stochastic differential equations with time delay. <i>Mathematics and Computers in Simulation</i> , 2002 , 59, 497-507	3.3	36
158	A Fair Pricing Approach to Weather Derivatives. <i>Asia-Pacific Financial Markets</i> , 2004 , 11, 23-53	0.9	30
157	On effects of discretization on estimators of drift parameters for diffusion processes. <i>Journal of Applied Probability</i> , 1996 , 33, 1061-1076	0.8	25
156	THE NUMERICAL SOLUTION OF NONLINEAR STOCHASTIC DYNAMICAL SYSTEMS: A BRIEF INTRODUCTION. <i>International Journal of Bifurcation and Chaos in Applied Sciences and Engineering</i> , 1991 , 01, 277-286	2	25
155	A Minimal Financial Market Model 2001 , 293-301		24
154	The marginal distributions of returns and volatility. <i>Lecture Notes-monograph Series / Institute of Mathematical Statistics</i> , 1997 , 301-314	0	24
153	MODELING THE VOLATILITY AND EXPECTED VALUE OF A DIVERSIFIED WORLD INDEX. <i>International Journal of Theoretical and Applied Finance</i> , 2004 , 07, 511-529	0.5	23
152	Diversified Portfolios with Jumps in a Benchmark Framework. <i>Asia-Pacific Financial Markets</i> , 2004 , 11, 1-22	0.9	23
151	Stability of weak numerical schemes for stochastic differential equations. <i>Computers and Mathematics With Applications</i> , 1994 , 28, 45-57	2.7	23
150	Consistent pricing and hedging for a modified constant elasticity of variance model. <i>Quantitative Finance</i> , 2002 , 2, 459-467	1.6	20
149	On the semimartingale property of discounted asset-price processes. <i>Stochastic Processes and Their Applications</i> , 2011 , 121, 2678-2691	1.1	19
148	Approximating the numéraire portfolio by naive diversification. <i>Journal of Asset Management</i> , 2012 , 13, 34-50	1.1	18
147	Principles for modelling financial markets. <i>Journal of Applied Probability</i> , 1996 , 33, 601-613	0.8	18

146	Approximation of jump diffusions in finance and economics. <i>Computational Economics</i> , 2007 , 29, 283-312.	1.4	18
145	Extrapolation Methods for the Weak Approximation of Ito Diffusions. <i>SIAM Journal on Numerical Analysis</i> , 1995 , 32, 1519-1534	2.4	18
144	Processes of Class Sigma, Last Passage Times, and Drawdowns. <i>SIAM Journal on Financial Mathematics</i> , 2012 , 3, 280-303	1.4	16
143	Functionals of Multidimensional Diffusions with Applications to Finance. <i>Bocconi and Springer Series</i> , 2013 ,	0	16
142	A Discrete Time Benchmark Approach for Insurance and Finance. <i>ASTIN Bulletin</i> , 2003 , 33, 153-172	1.6	16
141	ON THE ROLE OF THE GROWTH OPTIMAL PORTFOLIO IN FINANCE. <i>Australian Economic Papers</i> , 2005 , 44, 365-388	1	16
140	On weak implicit and predictor-corrector methods. <i>Mathematics and Computers in Simulation</i> , 1995 , 38, 69-76	3.3	16
139	APPLICATION OF MAXIMUM LIKELIHOOD ESTIMATION TO STOCHASTIC SHORT RATE MODELS. <i>Annals of Financial Economics</i> , 2015 , 10, 1550009	0.6	15
138	Modelling Co-movements and Tail Dependency in the International Stock Market via Copulae. <i>Asia-Pacific Financial Markets</i> , 2010 , 17, 261-302	0.9	15
137	Rate of Weak Convergence of the Euler Approximation for Diffusion Processes with Jumps. <i>Monte Carlo Methods and Applications</i> , 2002 , 8,	0.4	14
136	Weak convergence of semimartingales and discretisation methods. <i>Stochastic Processes and Their Applications</i> , 1985 , 20, 41-58	1.1	13
135	Estimation for discretely observed diffusions using transform functions. <i>Journal of Applied Probability</i> , 2004 , 41, 99-118	0.8	13
134	A variance reduction technique based on integral representations. <i>Quantitative Finance</i> , 2002 , 2, 362-369.	1.6	13
133	A class of complete benchmark models with intensity-based jumps. <i>Journal of Applied Probability</i> , 2004 , 41, 19-34	0.8	12
132	Estimating the diffusion coefficient function for a diversified world stock index. <i>Computational Statistics and Data Analysis</i> , 2012 , 56, 1333-1349	1.6	11
131	A short term interest rate model. <i>Finance and Stochastics</i> , 1999 , 3, 215-225	1.9	11
130	Simulation studies on time discrete diffusion approximations. <i>Mathematics and Computers in Simulation</i> , 1987 , 29, 253-260	3.3	11
129	A Benchmark Framework for Risk Management 2004 ,		11

128	Pricing currency derivatives under the benchmark approach. <i>Journal of Banking and Finance</i> , 2015 , 53, 34-48	2.6	10
127	A Structure for General and Specific Market Risk. <i>Computational Statistics</i> , 2003 , 18, 355-373	1	10
126	Estimation for discretely observed diffusions using transform functions. <i>Journal of Applied Probability</i> , 2004 , 41, 99-118	0.8	10
125	Arbitrage in continuous complete markets. <i>Advances in Applied Probability</i> , 2002 , 34, 540-558	0.7	10
124	A Discrete Time Benchmark Approach for Insurance and Finance. <i>ASTIN Bulletin</i> , 2003 , 33, 153-172	1.6	10
123	ON THE DYBVIIG-INGERSOLL-ROSS THEOREM. <i>Mathematical Finance</i> , 2012 , 22, 729-740	2.3	9
122	Minimizing the Expected Market Time to Reach a Certain Wealth Level. <i>SIAM Journal on Financial Mathematics</i> , 2010 , 1, 16-29	1.4	9
121	STRONG PREDICTOR-CORRECTOR EULER METHODS FOR STOCHASTIC DIFFERENTIAL EQUATIONS. <i>Stochastics and Dynamics</i> , 2008 , 08, 561-581	0.8	9
120	A General Benchmark Model for Stochastic Jump Sizes. <i>Stochastic Analysis and Applications</i> , 2005 , 23, 1017-1044	1.1	9
119	Approximating Large Diversified Portfolios. <i>Mathematical Finance</i> , 2000 , 10, 77-88	2.3	9
118	Recursive marginal quantization of higher-order schemes. <i>Quantitative Finance</i> , 2018 , 18, 693-706	1.6	8
117	Real-world jump-diffusion term structure models. <i>Quantitative Finance</i> , 2010 , 10, 23-37	1.6	8
116	PERFECT HEDGING OF INDEX DERIVATIVES UNDER A MINIMAL MARKET MODEL. <i>International Journal of Theoretical and Applied Finance</i> , 2002 , 05, 757-774	0.5	8
115	BENCHMARKED RISK MINIMIZATION. <i>Mathematical Finance</i> , 2016 , 26, 617-637	2.3	7
114	A Benchmark Approach to Portfolio Optimization under Partial Information. <i>Asia-Pacific Financial Markets</i> , 2007 , 14, 25-43	0.9	7
113	SHARPE RATIO MAXIMIZATION AND EXPECTED UTILITY WHEN ASSET PRICES HAVE JUMPS. <i>International Journal of Theoretical and Applied Finance</i> , 2007 , 10, 1339-1364	0.5	7
112	Approximating the growth optimal portfolio with a diversified world stock index. <i>Journal of Risk Finance</i> , 2006 , 7, 559-574	1.1	7
111	A Two-Factor Model for Low Interest Rate Regimes. <i>Asia-Pacific Financial Markets</i> , 2004 , 11, 107-133	0.9	7

110	A Benchmark Approach to Filtering in Finance. <i>Asia-Pacific Financial Markets</i> , 2004 , 11, 79-105	0.9	7
109	CURRENCY DERIVATIVES UNDER A MINIMAL MARKET MODEL WITH RANDOM SCALING. <i>International Journal of Theoretical and Applied Finance</i> , 2005 , 08, 1157-1177	0.5	7
108	Hedging of Options under Discrete Observation on Assets with Stochastic Volatility 1995 , 359-364		7
107	Pricing and hedging of long dated variance swaps under a 3/2 volatility model. <i>Journal of Computational and Applied Mathematics</i> , 2015 , 278, 181-196	2.4	6
106	A tractable model for indices approximating the growth optimal portfolio. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2014 , 18, 1-21	0.7	6
105	Hedging for the long run. <i>Mathematics and Financial Economics</i> , 2012 , 6, 105-124	1	6
104	Simulation of Diversified Portfolios in a Continuous Financial Market. <i>SSRN Electronic Journal</i> , 2010 ,	1	6
103	On the Efficiency of Simplified Weak Taylor Schemes for Monte Carlo Simulation in Finance. <i>Lecture Notes in Computer Science</i> , 2004 , 771-778	0.9	6
102	Relations between multiple ito and stratonovich integrals. <i>Stochastic Analysis and Applications</i> , 1991 , 9, 311-321	1.1	6
101	Using Dynamic Copulae for Modeling Dependency in Currency Denominations of a Diversified World Stock Index. <i>Journal of Statistical Theory and Practice</i> , 2011 , 5, 425-452	0.5	5
100	A Benchmark Approach to Investing and Pricing. <i>World Scientific Handbook in Financial Economics Series</i> , 2011 , 409-426	0.2	5
99	CONSISTENT MARKET EXTENSIONS UNDER THE BENCHMARK APPROACH. <i>Mathematical Finance</i> , 2009 , 19, 41-52	2.3	5
98	Semiparametric diffusion estimation and application to a stock market index. <i>Quantitative Finance</i> , 2008 , 8, 81-92	1.6	5
97	First Order Strong Approximations of Jump Diffusions. <i>Monte Carlo Methods and Applications</i> , 2006 , 12,	0.4	5
96	AN ALTERNATIVE INTEREST RATE TERM STRUCTURE MODEL. <i>International Journal of Theoretical and Applied Finance</i> , 2005 , 08, 717-735	0.5	5
95	Applications of the balanced method to stochastic differential equations in filtering. <i>Monte Carlo Methods and Applications</i> , 1999 , 5,	0.4	5
94	Approximation of First Exit Times of Diffusions and Approximate Solution of Parabolic Equations. <i>Mathematische Nachrichten</i> , 1983 , 111, 127-146	0.8	5
93	Pricing and Hedging of Index Derivatives under an Alternative Asset Price Model with Endogenous Stochastic Volatility 2001 ,		5

92	Consistent pricing and hedging for a modified constant elasticity of variance model		5
91	Detecting money market bubbles. <i>Journal of Banking and Finance</i> , 2018 , 87, 369-379	2.6	4
90	Local risk-minimization under the benchmark approach. <i>Mathematics and Financial Economics</i> , 2014 , 8, 109-134	1	4
89	A reading guide for last passage times with financial applications in view. <i>Finance and Stochastics</i> , 2013 , 17, 615-640	1.9	4
88	Real-World Forward Rate Dynamics With Affine Realizations. <i>Stochastic Analysis and Applications</i> , 2015 , 33, 573-608	1.1	4
87	Local volatility function models under a benchmark approach. <i>Quantitative Finance</i> , 2006 , 6, 197-206	1.6	4
86	Understanding the Implied Volatility Surface for Options on a Diversified Index. <i>Asia-Pacific Financial Markets</i> , 2004 , 11, 55-77	0.9	4
85	Valuation of FX barrier options under stochastic volatility. <i>Financial Engineering and the Japanese Markets</i> , 1996 , 3, 195-215		4
84	Weak Convergence of Approximations of Itô-Integral Equations. <i>ZAMM Zeitschrift Fur Angewandte Mathematik Und Mechanik</i> , 1980 , 60, 609-614	1	4
83	Pricing and hedging for incomplete jump diffusion benchmark models. <i>Contemporary Mathematics</i> , 2004 , 287-301	1.6	4
82	Real-World Pricing for a Modified Constant Elasticity of Variance Model. <i>Applied Mathematical Finance</i> , 2010 , 17, 147-175	0.9	3
81	A hardware generator of multi-point distributed random numbers for Monte Carlo simulation. <i>Mathematics and Computers in Simulation</i> , 2008 , 77, 45-56	3.3	3
80	A multi-point distributed random variable accelerator for Monte Carlo simulation in finance 2005 ,		3
79	Pricing of index options under a minimal market model with log-normal scaling. <i>Quantitative Finance</i> , 2003 , 3, 442-450	1.6	3
78	Modelling the Stochastic Dynamics of Volatility for Equity Indices. <i>Asia-Pacific Financial Markets</i> , 2001 , 8, 179-195	0.9	3
77	On effects of discretization on estimators of drift parameters for diffusion processes. <i>Journal of Applied Probability</i> , 1996 , 33, 1061-1076	0.8	3
76	Pricing via anticipative stochastic calculus. <i>Advances in Applied Probability</i> , 1994 , 26, 1006-1021	0.7	3
75	Approximation of Itô-Integral equations 1980 , 172-176		3

74	Asset Markets and Monetary Policy. <i>SSRN Electronic Journal</i> ,	1	3
73	On Explicit Probability Laws for Classes of Scalar Diffusions. <i>SSRN Electronic Journal</i> ,	1	3
72	Appendix: Recursive Marginal Quantization of Higher-Order Schemes. <i>SSRN Electronic Journal</i> ,	1	3
71	Quasi-Monte Carlo methods for derivatives on realised variance of an index under the benchmark approach. <i>ANZIAM Journal</i> ,52, 727		3
70	Higher Order Approximate Markov Chain Filters 1993 , 181-190		3
69	THE NUMBAIRE PROPERTY AND LONG-TERM GROWTH OPTIMALITY FOR DRAWDOWN-CONSTRAINED INVESTMENTS. <i>Mathematical Finance</i> , 2017 , 27, 68-95	2.3	2
68	A Hybrid Model for Pricing and Hedging of Long-dated Bonds. <i>Applied Mathematical Finance</i> , 2015 , 22, 366-398	0.9	2
67	Sure Profits via Flash Strategies and the Impossibility of Predictable Jumps. <i>SSRN Electronic Journal</i> , 2017 ,	1	2
66	Pricing volatility derivatives under the modified constant elasticity of variance model. <i>Operations Research Letters</i> , 2015 , 43, 419-422	1	2
65	MULTIPLICATIVE APPROXIMATION OF WEALTH PROCESSES INVOLVING NO-SHORT-SALES STRATEGIES VIA SIMPLE TRADING. <i>Mathematical Finance</i> , 2013 , 23, 579-590	2.3	2
64	Lie Symmetry Group Methods. <i>Bocconi and Springer Series</i> , 2013 , 101-140	0	2
63	On the numerical stability of simulation methods for SDEs under multiplicative noise in finance. <i>Quantitative Finance</i> , 2013 , 13, 183-194	1.6	2
62	Monte Carlo Simulation for Stochastic Differential Equations 2010 ,		2
61	ANALYTIC PRICING OF CONTINGENT CLAIMS UNDER THE REAL-WORLD MEASURE. <i>International Journal of Theoretical and Applied Finance</i> , 2008 , 11, 841-867	0.5	2
60	Hidden Markov filtering for a mean reverting interest rate model		2
59	Principles for modelling financial markets. <i>Journal of Applied Probability</i> , 1996 , 33, 601-613	0.8	2
58	Introduction to Stochastic Time Discrete Approximation 1992 , 305-337		2
57	A law of large numbers for wide range exclusion processes in random media. <i>Stochastic Processes and Their Applications</i> , 1989 , 31, 33-49	1.1	2

56	A stochastic approach to hopping transport in semiconductors. <i>Journal of Statistical Physics</i> , 1990 , 59, 1329-1353	1.5	2
55	Elektronenstruktur und stochastischer Hoppingtransport in polymeren Isolatoren. <i>Acta Polymerica</i> , 1987 , 38, 374-377		2
54	A Taylor formula for semimartingales solving a stochastic equation 1981 , 157-164		2
53	Real World Pricing of Long Term Contracts. <i>SSRN Electronic Journal</i> ,	1	2
52	A Visual Classification of Local Martingales. <i>SSRN Electronic Journal</i> ,	1	2
51	Recovering the real-world density and liquidity premia from option data. <i>Quantitative Finance</i> , 2016 , 16, 1147-1164	1.6	2
50	Hidden Markov Chain Filtering for Generalised Bessel Processes 2001 , 123-143		2
49	On the existence of sure profits via flash strategies. <i>Journal of Applied Probability</i> , 2019 , 56, 384-397	0.8	1
48	Three-Benchmarked Risk Minimization for Jump Diffusion Markets. <i>SSRN Electronic Journal</i> , 2011 ,	1	1
47	Empirical behavior of a world stock index from intra-day to monthly time scales. <i>European Physical Journal B</i> , 2009 , 71, 511-522	1.2	1
46	A dynamic portfolio approach to asset markets and monetary policy. <i>Advances in Statistics, Probability and Actuarial Science</i> , 2012 , 347-373		1
45	A benchmark approach to asset management. <i>Journal of Asset Management</i> , 2006 , 6, 390-405	1.1	1
44	Portfolio selection and asset pricing under a benchmark approach. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2006 , 370, 23-29	3.3	1
43	A class of complete benchmark models with intensity-based jumps. <i>Journal of Applied Probability</i> , 2004 , 41, 19-34	0.8	1
42	Intraday Empirical Analysis and Modeling of Diversified World Stock Indices. <i>Asia-Pacific Financial Markets</i> , 2005 , 12, 1-28	0.9	1
41	Implicit Strong Approximations 1992 , 395-425		1
40	A Stochastic Description of the Non-Equilibrium Charge Carrier Transport Process in Polymer Insulators. <i>IEEE Transactions on Electrical Insulation</i> , 1987 , EI-22, 245-248		1
39	Sequentielle Rangausswahlprobleme - eine Erweiterung des Secretary Problems. <i>ZAMM Zeitschrift Fur Angewandte Mathematik Und Mechanik</i> , 1977 , 57, 571-577	1	1

38	Capital Asset Pricing for Markets with Intensity Based Jumps 2006 , 157-182		1
37	Risk Minimizing Hedging Strategies Under Partial Observation 1999 , 175-188		1
36	Monte Carlo and Quasi-Monte Carlo Methods. <i>Bocconi and Springer Series</i> , 2013 , 299-322	0	1
35	A Penny Saved is a Penny Earned: Less Expensive Zero Coupon Bonds. <i>SSRN Electronic Journal</i> ,	1	1
34	A Benchmark Approach to Investing and Pricing. <i>SSRN Electronic Journal</i> ,	1	1
33	A Tractable Model for Indices Approximating the Growth Optimal Portfolio. <i>SSRN Electronic Journal</i> ,	1	1
32	Calibration to FX triangles of the 4/2 model under the benchmark approach. <i>Decisions in Economics and Finance</i> ,1	0.7	1
31	Credit Derivative Evaluation and CVA Under the Benchmark Approach. <i>Asia-Pacific Financial Markets</i> , 2015 , 22, 305-331	0.9	0
30	Applications of Stochastic Differential Equations 1992 , 253-275		0
29	No-arbitrage concepts in topological vector lattices. <i>Positivity</i> ,1	0.6	0
28	Simulation of Diversified Portfolios in Continuous Financial Markets. <i>Interdisciplinary Mathematical Sciences</i> , 2012 , 385-410	0.5	
27	Functionals of Wiener Processes. <i>Bocconi and Springer Series</i> , 2013 , 23-63	0	
26	Regular Strong Itô Approximations 2010 , 309-346		
25	Benchmark Approach to Finance and Insurance 2010 , 139-185		
24	Jump-Adapted Strong Approximations 2010 , 347-388		
23	Alternative Defaultable Term Structure Models. <i>Asia-Pacific Financial Markets</i> , 2009 , 16, 1-31	0.9	
22	THE SMALL AND LARGE TIME IMPLIED VOLATILITIES IN THE MINIMAL MARKET MODEL. <i>International Journal of Theoretical and Applied Finance</i> , 2012 , 15, 1250057	0.5	
21	Axiomatic principles for a market model. <i>Journal of Applied Probability</i> , 1999 , 36, 295-300	0.8	

20	Algorithms for Analyzing Nonstationary Time Series with Fractal Noise. <i>Journal of Computational and Graphical Statistics</i> , 1996 , 5, 351-364	1.4
19	Explicit Strong Approximations 1992 , 373-394	
18	Selected Applications of Strong Approximations 1992 , 427-456	
17	On first exit times of diffusions 1985 , 192-195	
16	Simulation Methods for Stochastic Differential Equations 2008 , 501-514	
15	APPROXIMATING THE GROWTH OPTIMAL PORTFOLIO AND STOCK PRICE BUBBLES. <i>International Journal of Theoretical and Applied Finance</i> , 2020 , 23, 2050048	0.5
14	Axiomatic principles for a market model. <i>Journal of Applied Probability</i> , 1999 , 36, 295-300	0.8
13	On Weak Predictor-Corrector Schemes for Jump-Diffusion Processes in Finance. <i>Springer Proceedings in Mathematics and Statistics</i> , 2012 , 1-13	0.2
12	Affine Diffusion Processes on the Euclidean Space. <i>Bocconi and Springer Series</i> , 2013 , 181-198	0
11	Exact and Almost Exact Simulation. <i>Bocconi and Springer Series</i> , 2013 , 161-180	0
10	An Introduction to Matrix Variate Stochastics. <i>Bocconi and Springer Series</i> , 2013 , 243-259	0
9	Computing Functionals of Square Root and Wishart Processes Under the Benchmark Approach via Exact Simulation. <i>Springer Proceedings in Mathematics and Statistics</i> , 2013 , 3-22	0.2
8	Continuous Stochastic Processes. <i>Bocconi and Springer Series</i> , 2013 , 363-387	0
7	A Benchmark Approach to Risk Management. <i>Bocconi and Springer Series</i> , 2013 , 1-21	0
6	Pricing Using Affine Diffusions. <i>Bocconi and Springer Series</i> , 2013 , 199-217	0
5	Transition Densities via Lie Symmetry Methods. <i>Bocconi and Springer Series</i> , 2013 , 141-159	0
4	Functionals of Squared Bessel Processes. <i>Bocconi and Springer Series</i> , 2013 , 65-99	0
3	Wishart Processes. <i>Bocconi and Springer Series</i> , 2013 , 261-297	0

2	DYNAMIC ASSET ALLOCATION FOR TARGET DATE FUNDS UNDER THE BENCHMARK APPROACH. <i>ASTIN Bulletin</i> , 2021 , 51, 449-474	1.6
1	Pricing of long dated equity-linked life insurance contracts. <i>Stochastic Analysis and Applications</i> , 2016 , 34, 339-355	1.1