Lorenz Schneider

List of Publications by Year
in descending order

8 papers	87 citations	1937685 4 h-index	1872680 6 g-index
9 all docs	9 docs citations	9 times ranked	56 citing authors

#	Article	IF	Citations
1	Maximum entropy distributions inferred from option portfolios on an asset. Finance and Stochastics, 2012, 16, 293-318.	1.1	35
2	From the Samuelson volatility effect to a Samuelson correlation effect: An analysis of crude oil calendar spread options. Journal of Banking and Finance, 2018, 95, 185-202.	2.9	19
3	A Family of Maximum Entropy Densities Matching Call Option Prices. Applied Mathematical Finance, 2013, 20, 548-577.	1.2	9
4	Seasonal volatility in agricultural markets: modelling and empirical investigations. Annals of Operations Research, 0, , 1.	4.1	9
5	The Impact of the Prior Density on a Minimum Relative Entropy Density: A Case Study with SPX Option Data. Entropy, 2014, 16, 2642-2668.	2.2	7
6	Firm value in emerging network industries. Information Economics and Policy, 2014, 26, 75-87.	3.5	5
7	Seasonal Stochastic Volatility and Correlation Together with the Samuelson Effect in Commodity Futures Markets. SSRN Electronic Journal, 0, , .	0.4	2
8	Transaction Costs, Option Prices, and Model Risk in Fair Value Accounting. European Accounting Review, 2020, 29, 201-232.	3.8	1