Sanae Rujivan

List of Publications by Year
in descending order

11 papers	79 citations	1478505 6 h-index	1474206 9 g-index
11 all docs	11 docs citations	11 times ranked	40 citing authors

#	Article	IF	Citations
1	A simplified analytical approach for pricing discretely-sampled variance swaps with stochastic volatility. Applied Mathematics Letters, 2012, 25, 1644-1650.	2.7	24
2	Analytically pricing volatility swaps and volatility options with discrete sampling: Nonlinear payoff volatility derivatives. Communications in Nonlinear Science and Numerical Simulation, 2021, 100, 105849.	3.3	11
3	Analytically pricing variance swaps in commodity derivative markets under stochastic convenience yields. Communications in Mathematical Sciences, 2021, 19, 111-146.	1.0	10
4	A SIMPLE CLOSED-FORM FORMULA FOR PRICING DISCRETELY-SAMPLED VARIANCE SWAPS UNDER THE HESTON MODEL. ANZIAM Journal, 2014, 56, 1-27.	0.2	8
5	Analytical formula for conditional expectations of path-dependent product of polynomial and exponential functions of extended Coxâ€“Ingersollâ€“Ross process. Research in Mathematical Sciences, 2022, 9, 1.	1.0	8
6	Thermodynamics of adsorption of laccaic acid onto chitosan and associated dye toxicity studies. Fibers and Polymers, 2010, 11, 205-212.	2.1	7
7	A Closed-Form Formula for Pricing Variance Swaps on Commodities. Vietnam Journal of Mathematics, 2017, 45, 255-264.	0.8	5
8	Closed-form formula for conditional moments of generalized nonlinear drift CEV process. Applied Mathematics and Computation, 2022, 428, 127213.	2.2	3
9	A NOVEL ANALYTICAL APPROACH FOR PRICING DISCRETELY SAMPLED GAMMA SWAPS IN THE HESTONÂMODEL. ANZIAM Journal, 2016, 57, 244-268.	0.2	2
10	AN ANALYTICAL OPTION PRICING FORMULA FOR MEAN-REVERTING ASSET WITH TIME-DEPENDENT PARAMETER. ANZIAM Journal, 2021, 63, 178-202.	0.2	1
11	An analytical option pricing formula for mean-reverting asset with time-dependent parameter. ANZIAM Journal, 0, 63, 178-202.	0.0	0