# Sanae Rujivan

List of Publications by Year
in descending order



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|---|---|---|---|
| 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 | 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 |
| 2 | Closed-form formula for conditional moments of generalized nonlinear drift CEV process. Applied Mathematics and Computation, 2022, 428, 127213. | 2.2 | 3 |
| 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 | AN ANALYTICAL OPTION PRICING FORMULA FOR MEAN-REVERTING ASSET WITH TIME-DEPENDENT PARAMETER. ANZIAM Journal, 2021, 63, 178-202. | 0.2 | 1 |
| 5 | 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 |
| 6 | A Closed-Form Formula for Pricing Variance Swaps on Commodities. Vietnam Journal of Mathematics, 2017, 45, 255-264. | 0.8 | 5 |
| 7 | A NOVEL ANALYTICAL APPROACH FOR PRICING DISCRETELY SAMPLED GAMMA SWAPS IN THE HESTONÂMODEL. ANZIAM Journal, 2016, 57, 244-268. | 0.2 | 2 |
| 8 | A SIMPLE CLOSED-FORM FORMULA FOR PRICING DISCRETELY-SAMPLED VARIANCE SWAPS UNDER THE HESTON MODEL. ANZIAM Journal, 2014, 56, 1-27. | 0.2 | 8 |
| 9 | A simplified analytical approach for pricing discretely-sampled variance swaps with stochastic volatility. Applied Mathematics Letters, 2012, 25, 1644-1650. | 2.7 | 24 |
| 10 | Thermodynamics of adsorption of laccaic acid onto chitosan and associated dye toxicity studies. Fibers and Polymers, 2010, 11, 205-212. | 2.1 | 7 |
| 11 | An analytical option pricing formula for mean-reverting asset with time-dependent parameter. ANZIAM Journal, 0, 63, 178-202. | 0.0 | 0 |