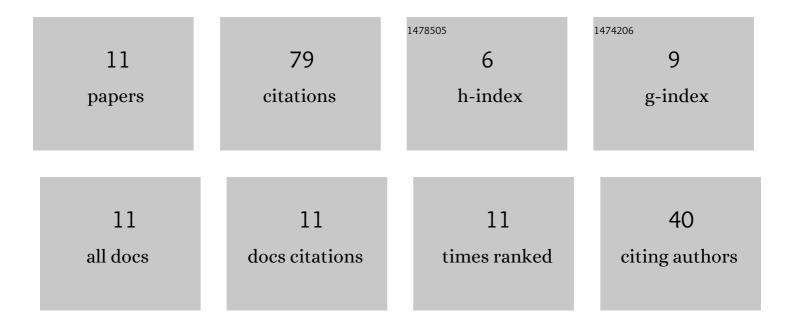
## Sanae Rujivan

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/9618204/publications.pdf Version: 2024-02-01



#	Article	IF	CITATIONS
1	Analytical formula for conditional expectations of path-dependent product of polynomial and exponential functions of extended Cox–Ingersoll–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