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List of Publications by Year in descending order

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Version: 2024-02-01

16
papers

237
citations

1478505

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996975

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16
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16
docs citations

16
times ranked

146
citing authors

#	ARTICLE	IF	CITATIONS
1	Improving the Crossing Lemma by Finding More Crossings in Sparse Graphs. Discrete and Computational Geometry, 2006, 36, 527-552.	0.6	71
2	Crossing patterns of semi-algebraic sets. Journal of Combinatorial Theory - Series A, 2005, 111, 310-326.	0.8	69
3	RATIONAL APPROXIMATION OF THE ROUGH HESTON SOLUTION. International Journal of Theoretical and Applied Finance, 2019, 22, 1950010.	0.5	25
4	Exponentiation of conditional expectations under stochastic volatility. Quantitative Finance, 2020, 20, 13-27.	1.7	19
5	AN EXPLICIT IMPLIED VOLATILITY FORMULA. International Journal of Theoretical and Applied Finance, 2017, 20, 1750048.	0.5	11
6	The Zumbach effect under rough Heston. Quantitative Finance, 2020, 20, 235-241.	1.7	7
7	A sharp approximation for ATM-forward option prices and implied volatilities. International Journal of Financial Engineering, 2016, 03, 1650002.	0.5	6
8	TIGHTER BOUNDS FOR IMPLIED VOLATILITY. International Journal of Theoretical and Applied Finance, 2017, 20, 1750035.	0.5	6
9	A PDE method for estimation of implied volatility. Quantitative Finance, 2020, 20, 393-408.	1.7	6
10	On the Existence of Rainbow 4-Term Arithmetic Progressions. Graphs and Combinatorics, 2007, 23, 249-254.	0.4	4
11	Rainbow solutions to the Sidon equation. Discrete Mathematics, 2008, 308, 4773-4778.	0.7	4
12	Nearly equal distances and Szemerédi's regularity lemma. Computational Geometry: Theory and Applications, 2006, 34, 11-19.	0.5	3
13	Pólya-based approximation for the ATM-forward implied volatility. International Journal of Financial Engineering, 2017, 04, 1750032.	0.5	3
14	On the diameter of separated point sets with many nearly equal distances. European Journal of Combinatorics, 2006, 27, 1321-1332.	0.8	2
15	Forests, cumulants, martingales. Annals of Probability, 2022, 50, .	1.8	1
16	A PDE Method for Estimation of Implied Volatility. SSRN Electronic Journal, 2018, , .	0.4	0