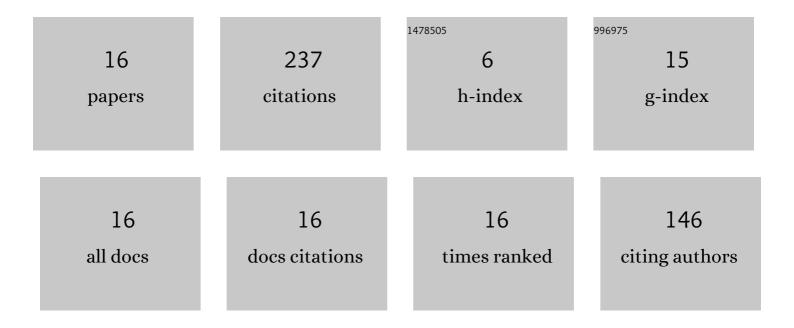
## **Rados Radoicic**

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/11198980/publications.pdf Version: 2024-02-01



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