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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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146
citing authors

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