Gianluca Fusai

List of Publications by Year
in descending order

44 papers	1,056 citations	516710 16 h-index	454955 30 g-index
47 all docs	47 docs citations	47 times ranked	632 citing authors

#	Article	IF	Citations
1	Functional clustering and linear regression for peak load forecasting. International Journal of Forecasting, 2010, 26, 700-711.	6.5	155
2	Pricing discretely monitored Asian options under LÃ©vy processes. Journal of Banking and Finance, 2008, 32, 2076-2088.	2.9	122
3	An exact analytical solution for discrete barrier options. Finance and Stochastics, 2006, 10, 1-26.	1.1	74
4	Spitzer identity, Wiener-Hopf factorization and pricing of discretely monitored exotic options. European Journal of Operational Research, 2016, 251, 124-134.	5.7	67
5	A general closed-form spread option pricing formula. Journal of Banking and Finance, 2013, 37, 4893-4906.	2.9	66
6	Analysis of quadrature methods for pricing discrete barrier options. Journal of Economic Dynamics and Control, 2007, 31, 826-860.	1.6	56
7	Discrete extrema of Brownian motion and pricing of exotic options. Journal of Computational Finance, 2007, 10, 1-43.	0.3	53
8	Analytical pricing of discretely monitored Asian-style options: Theory and application to commodity markets. Journal of Banking and Finance, 2008, 32, 2033-2045.	2.9	51
9	General Optimized Lower and Upper Bounds for Discrete and Continuous Arithmetic Asian Options. Mathematics of Operations Research, 2016, 41, 531-559.	1.3	51
10	Pricing Discretely Monitored Asian Options by Maturity Randomization. SIAM Journal on Financial Mathematics, 2011, 2, 383-403.	1.3	35
11	General closed-form basket option pricing bounds. Quantitative Finance, 2016, 16, 535-554.	1.7	35
12	THE WIENER-HOPF TECHNIQUE AND DISCRETELY MONITORED PATH-DEPENDENT OPTION PRICING. Mathematical Finance, 2010, 20, 259-288.	1.8	29
13	Pricing Asian options via Fourier and Laplace transforms. Journal of Computational Finance, 2004, 7, 87-106.	0.3	29
14	Fluctuation identities with continuous monitoring and their application to the pricing of barrier options. European Journal of Operational Research, 2018, 271, 210-223.	5.7	25
15	Pricing exotic derivatives exploiting structure. European Journal of Operational Research, 2014, 236, 369-381.	5.7	21
16	Risk management of climate impact for tourism operators: An empirical analysis on ski resorts. Tourism Management, 2020, 77, 104011.	9.8	20
17	Hilbert transform, spectral filters and option pricing. Annals of Operations Research, 2019, 282, 273-298.	4.1	19
18	Electricity forward curves with thin granularity: Theory and empirical evidence in the hourly EPEXspot market. European Journal of Operational Research, 2017, 261, 715-734.	5.7	17

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19	Dynamic value at risk under optimal and suboptimal portfolio policies. European Journal of Operational Research, 2001, 135, 249-269.	5.7	15
20	<i>Z</i>-Transform and preconditioning techniques for option pricing. Quantitative Finance, 2012, 12, 1381-1394.	1.7	12
21	Estimation of Multivariate Asset Models with Jumps. Journal of Financial and Quantitative Analysis, 2019, 54, 2053-2083.	3.5	12
22	General lattice methods for arithmetic Asian options. European Journal of Operational Research, 2020, 282, 1185-1199.	5.7	12
23	Correction: Exchange Option under Jump-diffusion Dynamics. Applied Mathematical Finance, 2015, 22, 99-103.	1.2	10
24	Integrated structural approach to Credit Value Adjustment. European Journal of Operational Research, 2019, 272, 1143-1157.	5.7	9
25	Option pricing, maturity randomization and distributed computing. Parallel Computing, 2010, 36, 403-414.	2.1	8
26	General Closed-Form Basket Option Pricing Bounds. SSRN Electronic Journal, 2014, , .	0.4	7
27	Quantitative assessment of common practice procedures in the fair evaluation of embedded options in insurance contracts. Insurance: Mathematics and Economics, 2018, 81, 117-129.	1.2	7
28	A market-consistent framework for the fair evaluation of insurance contracts under Solvency II. Decisions in Economics and Finance, 2019, 42, 157-187.	1.8	6
29	Moment-matching approximations for stochastic sums in non-Gaussian Ornsteinâ€“Uhlenbeck models. Insurance: Mathematics and Economics, 2021, 96, 232-247.	1.2	5
30	Pricing Credit Derivatives in a Wienerâ€“Hopf Framework. Springer Proceedings in Mathematics and Statistics, 2012, , 139-154.	0.2	5
31	Valuation of exotic options using moments. Operational Research, 2002, 2, 157-186.	2.0	3
32	A Gentle Introduction to Value at Risk. SSRN Electronic Journal, 2017, , .	0.4	3
33	Approximate pricing of swaptions in affine and quadratic models. Quantitative Finance, 2017, 17, 1325-1345.	1.7	2
34	Technical Noteâ€"On Matrix Exponential Differentiation with Application to Weighted Sum Distributions. Operations Research, 2022, 70, 1984-1995.	1.9	2
35	Pricing financial claims contingent upon an underlying asset monitored at discrete times. Journal of Engineering Mathematics, 2007, 59, 373-384.	1.2	1
36	Option pricing, maturity randomization and grid computing. Parallel and Distributed Processing Symposium (IPDPS), Proceedings of the International Conference on, 2008, , .	1.0	1

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37	Asian Options with Jumps. SSRN Electronic Journal, 0, , .	0.4	1
38	Interest rate structured products: can they improve the riskâ€"return profile?. European Journal of Finance, 2022, 28, 1481-1512.	3.1	1
39	Commodity Asian Options: A Closed-Form Formula. SSRN Electronic Journal, 0, , .	0.4	1
40	Multivariate LLvy Models by Linear Combination: Estimation. SSRN Electronic Journal, 0, , .	0.4	1
41	Fluctuation Identities with Continuous Monitoring and Their Application to Price Barrier Options. SSRN Electronic Journal, 0, , .	0.4	1
42	Tools from Stochastic Analysis for Mathematical Finance: A Gentle Introduction. SSRN Electronic Journal, 0, , .	0.4	0
43	Spitzer Identity, Wiener-Hopf Factorization and Pricing of Discretely Monitored Exotic Options. SSRN Electronic Journal, 0, , .	0.4	0
44	Hilbert Transform, Spectral Filtering and Option Pricing. SSRN Electronic Journal, 0, , .	0.4	0