

Jaume Masoliver

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/5177174/publications.pdf>

Version: 2024-02-01

135
papers

2,991
citations

136950

32
h-index

206112

48
g-index

146
all docs

146
docs citations

146
times ranked

1175
citing authors

#	ARTICLE	IF	CITATIONS
1	Valuing the Future and Discounting in Random Environments: A Review. Entropy, 2022, 24, 496.	2.2	3
2	Telegraphic Transport Processes and Their Fractional Generalization: A Review and Some Extensions. Entropy, 2021, 23, 364.	2.2	13
3	Jump-Diffusion Models for Valuing the Future: Discounting under Extreme Situations. Mathematics, 2021, 9, 1589.	2.2	4
4	Statistical analysis and stochastic interest rate modeling for valuing the future with implications in climate change mitigation. Journal of Statistical Mechanics: Theory and Experiment, 2020, 2020, 043210.	2.3	5
5	Two-dimensional telegraphic processes and their fractional generalizations. Physical Review E, 2020, 101, 012137.	2.1	8
6	Anomalous diffusion under stochastic resettings: A general approach. Physical Review E, 2019, 100, 042103.	2.1	37
7	Telegraphic processes with stochastic resetting. Physical Review E, 2019, 99, 012121.	2.1	78
8	The value of the distant future: the process of discount in random environments. Estudios De Economia Aplicada (discontinued), 2019, 37, 125-149.	0.5	1
9	Editorial for the topical issue on the Continuous Time Random Walk. European Physical Journal B, 2018, 91, 1.	1.5	1
10	The continuous time random walk, still trendy: fifty-year history, state of art and outlook. European Physical Journal B, 2017, 90, 1.	1.5	84
11	Continuous time persistent random walk: a review and some generalizations. European Physical Journal B, 2017, 90, 1.	1.5	59
12	Three-dimensional telegrapher's equation and its fractional generalization. Physical Review E, 2017, 96, 022101.	2.1	11
13	Continuous Time Random Walks with memory and financial distributions. European Physical Journal B, 2017, 90, 1.	1.5	3
14	Nonstationary Feller process with time-varying coefficients. Physical Review E, 2016, 93, 012122.	2.1	12
15	Fractional telegrapher's equation from fractional persistent random walks. Physical Review E, 2016, 93, 052107.	2.1	32
16	Value of the future: Discounting in random environments. Physical Review E, 2015, 91, 052816.	2.1	9
17	Extreme values and the level-crossing problem: An application to the Feller process. Physical Review E, 2014, 89, 042106.	2.1	8
18	The Level-Crossing Problem: First-Passage, Escape and Extremes. Fluctuation and Noise Letters, 2014, 13, 1430001.	1.5	6

#	ARTICLE	IF	CITATIONS
19	First-Passage and Extremes in Socio-Economic Systems. , 2014, , 477-501.		2
20	Publisher's Note: First-passage and escape problems in the Feller process [Phys. Rev. E86, 041116 (2012)]. Physical Review E, 2012, 86, .	2.1	1
21	First-passage and escape problems in the Feller process. Physical Review E, 2012, 86, 041116.	2.1	26
22	Scaling properties and universality of first-passage-time probabilities in financial markets. Physical Review E, 2011, 84, 066110.	2.1	13
23	Integrability and chaos: the classical uncertainty. European Journal of Physics, 2011, 32, 431-458.	0.6	8
24	Higher-order phase transitions on financial markets. European Physical Journal B, 2010, 76, 513-527.	1.5	19
25	From classical to quantum mechanics through optics. European Journal of Physics, 2010, 31, 171-192.	0.6	13
26	First-passage and risk evaluation under stochastic volatility. Physical Review E, 2009, 80, 016108.	2.1	44
27	S. Gianfausto, C. De Michele, N.T. Kottegoda, R. Renzo: Extremes in Nature: An Approach Using Copulas. Journal of Statistical Physics, 2009, 134, 425-425.	1.2	1
28	Floyd B. Hanson: Applied Stochastic Processes and Control for Jump-Diffusions. Journal of Statistical Physics, 2009, 134, 207-207.	1.2	0
29	Melvin Lax, Wei Cai, Min Xu: Random Processes in Physics and Finance. Journal of Statistical Physics, 2008, 130, 821-821.	1.2	0
30	Option pricing under stochastic volatility: the exponential Ornstein-Uhlenbeck model. Journal of Statistical Mechanics: Theory and Experiment, 2008, 2008, P06010.	2.3	22
31	Model for interevent times with long tails and multifractality in human communications: An application to financial trading. Physical Review E, 2008, 78, 036108.	2.1	32
32	Escape problem under stochastic volatility: The Heston model. Physical Review E, 2008, 78, 056104.	2.1	37
33	Nonindependent continuous-time random walks. Physical Review E, 2007, 76, 061115.	2.1	29
34	Extreme times for volatility processes. Physical Review E, 2007, 75, 046110.	2.1	15
35	Volatility: A hidden Markov process in financial time series. Physical Review E, 2007, 76, 056105.	2.1	16
36	The CTRW in finance: Direct and inverse problems with some generalizations and extensions. Physica A: Statistical Mechanics and Its Applications, 2007, 379, 151-167.	2.6	17

#	ARTICLE	IF	CITATIONS
37	Mean exit time and survival probability within the CTRW formalism. European Physical Journal B, 2007, 57, 181-185.	1.5	11
38	Multiple time scales and the exponential Ornstein-Uhlenbeck stochastic volatility model. Quantitative Finance, 2006, 6, 423-433.	1.7	52
39	The continuous time random walk formalism in financial markets. Journal of Economic Behavior and Organization, 2006, 61, 577-598.	2.0	56
40	Entropy of the Nordic electricity market: anomalous scaling, spikes, and mean-reversion. Journal of Statistical Mechanics: Theory and Experiment, 2006, 2006, P11011-P11011.	2.3	19
41	Diffusion Entropy technique applied to the study of the market activity. Physica A: Statistical Mechanics and Its Applications, 2005, 355, 131-137.	2.6	9
42	Multiple Time Scales and the Exponential Ornstein-Uhlenbeck Stochastic Volatility Model. SSRN Electronic Journal, 2005, , .	0.4	0
43	Scaling and data collapse for the mean exit time of asset prices. Physical Review E, 2005, 72, 056101.	2.1	36
44	Extreme times in financial markets. Physical Review E, 2005, 71, 056130.	2.1	29
45	Multiple time scales in volatility and leverage correlations: a stochastic volatility model. Applied Mathematical Finance, 2004, 11, 27-50.	1.2	48
46	Activity autocorrelation in financial markets. European Physical Journal B, 2004, 38, 671-677.	1.5	20
47	Conditional dynamics driving financial markets. European Physical Journal B, 2004, 40, 347-352.	1.5	6
48	A comparison between several correlated stochastic volatility models. Physica A: Statistical Mechanics and Its Applications, 2004, 344, 134-137.	2.6	32
49	Option pricing and perfect hedging on correlated stocks. Physica A: Statistical Mechanics and Its Applications, 2003, 330, 622-652.	2.6	11
50	Random diffusion and leverage effect in financial markets. Physical Review E, 2003, 67, 037102.	2.1	44
51	Continuous-time random-walk model for financial distributions. Physical Review E, 2003, 67, 021112.	2.1	149
52	Multiple Time Scales in Volatility and Leverage Correlations: An Stochastic Volatility Model. SSRN Electronic Journal, 2003, , .	0.4	6
53	The CTRW in Finance: Direct and Inverse Problems. SSRN Electronic Journal, 2003, , .	0.4	3
54	A CORRELATED STOCHASTIC VOLATILITY MODEL MEASURING LEVERAGE AND OTHER STYLIZED FACTS. International Journal of Theoretical and Applied Finance, 2002, 05, 541-562.	0.5	44

#	ARTICLE	IF	CITATIONS
55	Fat tails and colored noise in financial derivatives. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2002, 314, 736-742.	2.6	11
56	Return or stock price differences. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2002, 316, 539-560.	2.6	2
57	The effect of non-ideal market conditions on option pricing. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2002, 308, 420-442.	2.6	12
58	A discrete formulation of the theory of sojourn times in a two-state system. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2001, 289, 307-320.	2.6	2
59	Statistics of dwell times in a reaction with randomly fluctuating rates. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2001, 296, 75-82.	2.6	6
60	Integrated random processes exhibiting long tails, finite moments, and power-law spectra. <i>Physical Review E</i> , 2001, 64, 011110.	2.1	4
61	A dynamical model describing stock market price distributions. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2000, 283, 559-567.	2.6	23
62	The asymptotic form of the probability density of sojourn times in randomly changing multistate systems. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2000, 284, 13-22.	2.6	4
63	Black-Scholes option pricing within Itô and Stratonovich conventions. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2000, 278, 260-274.	2.6	23
64	Continued fraction solution for the radiative transfer equation in three dimensions. <i>Physical Review E</i> , 2000, 61, 6248-6254.	2.1	4
65	Persistent random walk model for transport through thin slabs. <i>Physical Review E</i> , 1999, 59, 6517-6526.	2.1	27
66	Properties of resonant activation phenomena. <i>Physical Review E</i> , 1998, 57, 3990-4002.	2.1	80
67	Generalization of the persistent random walk to dimensions greater than 1. <i>Physical Review E</i> , 1998, 58, 6992-6998.	2.1	34
68	The continuous-time random walk description of photon motion in an isotropic medium. <i>Optics Communications</i> , 1998, 146, 268-276.	2.1	33
69	Statistics of the depth probed by cw measurements of photons in a turbid medium. <i>Physical Review E</i> , 1998, 58, 6431-6439.	2.1	19
70	When the telegrapher's equation furnishes a better approximation to the transport equation than the diffusion approximation. <i>Physical Review E</i> , 1997, 55, 7771-7774.	2.1	58
71	Generalized Langevin equations: Anomalous diffusion and probability distributions. <i>Physical Review E</i> , 1996, 53, 5872-5881.	2.1	98
72	Finite-velocity diffusion. <i>European Journal of Physics</i> , 1996, 17, 190-196.	0.6	71

#	ARTICLE	IF	CITATIONS
73	Isotropization time for non-Markovian CTRWs. <i>Physica A: Statistical Mechanics and Its Applications</i> , 1996, 230, 149-155.	2.6	3
74	Linear oscillators driven by Gaussian colored noise: crossovers and probability distributions. <i>Physica A: Statistical Mechanics and Its Applications</i> , 1996, 231, 615-630.	2.6	30
75	Resolution in Time of Two Electrophoretic Peaks. <i>Separation Science and Technology</i> , 1996, 31, 319-326.	2.5	3
76	Exact solution to the exit-time problem for an undamped free particle driven by Gaussian white noise. <i>Physical Review E</i> , 1996, 53, 2243-2256.	2.1	27
77	Absorbing boundary conditions for inertial random processes. <i>Physical Review E</i> , 1996, 54, 6966-6968.	2.1	1
78	First-passage-time statistics for diffusion processes with an external random force. <i>Physical Review E</i> , 1996, 53, 3240-3245.	2.1	7
79	A diffusion model incorporating anisotropic properties. <i>Physica A: Statistical Mechanics and Its Applications</i> , 1995, 218, 229-236.	2.6	10
80	Coherent stochastic resonance. <i>Physical Review E</i> , 1995, 51, 4021-4026.	2.1	11
81	Free inertial processes driven by Gaussian noise: Probability distributions, anomalous diffusion, and fractal behavior. <i>Physical Review E</i> , 1995, 51, 2987-2995.	2.1	24
82	Isotropization Length for Random Walk Models of Photon Migration in Turbid Media. <i>Journal of Modern Optics</i> , 1995, 42, 1567-1574.	1.3	5
83	Exact Solution to the Mean Exit Time Problem for Free Inertial Processes Driven by Gaussian White Noise. <i>Physical Review Letters</i> , 1995, 75, 189-192.	7.8	46
84	Mean exit times for free inertial stochastic processes. <i>Physical Review E</i> , 1994, 50, 1985-1993.	2.1	14
85	Telegrapher's equations with variable propagation speeds. <i>Physical Review E</i> , 1994, 49, 3852-3854.	2.1	41
86	On the maximum displacement of a one-dimensional diffusion process described by the telegrapher's equation. <i>Physica A: Statistical Mechanics and Its Applications</i> , 1993, 195, 93-100.	2.6	17
87	Some two and three-dimensional persistent random walks. <i>Physica A: Statistical Mechanics and Its Applications</i> , 1993, 193, 469-482.	2.6	70
88	Harmonic oscillators driven by colored noise: Crossovers, resonances, and spectra. <i>Physical Review E</i> , 1993, 48, 4309-4319.	2.1	36
89	Solution to the telegrapher's equation in the presence of reflecting and partly reflecting boundaries. <i>Physical Review E</i> , 1993, 48, 939-944.	2.1	56
90	Bistability driven by white shot noise. <i>Physical Review E</i> , 1993, 47, 1633-1641.	2.1	13

#	ARTICLE	IF	CITATIONS
91	Second-order dichotomous processes: Damped free motion, critical behavior, and anomalous superdiffusion. <i>Physical Review E</i> , 1993, 48, 121-135.	2.1	25
92	Mean first-passage times for systems driven by gamma and McFadden dichotomous noise. <i>Physical Review E</i> , 1993, 47, 189-201.	2.1	12
93	Mean first-passage times for systems driven by the coin-toss square wave. <i>Physical Review E</i> , 1993, 48, 951-963.	2.1	8
94	Reply to "Comment on 'Solutions of the telegrapher's equation in the presence of traps'" <i>Physical Review A</i> , 1992, 46, 5298-5298.	2.5	2
95	Second-order processes driven by dichotomous noise. <i>Physical Review A</i> , 1992, 45, 706-713.	2.5	37
96	Bistability driven by dichotomous noise: A comment. <i>Physical Review A</i> , 1992, 45, 6092-6094.	2.5	10
97	Mean first-passage times for non-Markovian continuous noise. <i>Physical Review A</i> , 1992, 45, 2256-2262.	2.5	6
98	Solutions of the telegrapher's equation in the presence of traps. <i>Physical Review A</i> , 1992, 45, 2222-2227.	2.5	53
99	The continuum limit of a two-dimensional persistent random walk. <i>Physica A: Statistical Mechanics and Its Applications</i> , 1992, 182, 593-598.	2.6	20
100	First passage times for a generalized telegrapher's equation. <i>Physica A: Statistical Mechanics and Its Applications</i> , 1992, 183, 537-548.	2.6	27
101	Nearest trap-particle distances in a one-dimensional CTRW model with a mobile trap. <i>Physica A: Statistical Mechanics and Its Applications</i> , 1991, 174, 209-213.	2.6	8
102	Bistability driven by dichotomous noise. <i>Physical Review A</i> , 1991, 44, 4866-4875.	2.5	23
103	Transport Equations in Chromatography with a Finite Speed of Signal Propagation. <i>Separation Science and Technology</i> , 1991, 26, 279-289.	2.5	13
104	On the asymmetry of a random walk in the presence of a field. <i>Journal of Statistical Physics</i> , 1990, 58, 643-652.	1.2	0
105	Brownian motion of multidimensional systems in nonpotential velocity-dependent fields of force. <i>Physical Review A</i> , 1990, 41, 734-738.	2.5	2
106	First-passage-time noninteger moments for some diffusion and dichotomous processes. <i>Physical Review A</i> , 1990, 41, 5357-5361.	2.5	3
107	Fractal dimension for Gaussian colored processes. <i>Physical Review A</i> , 1990, 42, 5011-5014.	2.5	8
108	A continuous-time generalization of the persistent random walk. <i>Physica A: Statistical Mechanics and Its Applications</i> , 1989, 157, 891-898.	2.6	87

#	ARTICLE	IF	CITATIONS
109	First passage time problems for non-Markovian processes. , 1989, , 110-160.		10
110	Some first passage time problems for shot noise processes. Journal of Statistical Physics, 1988, 50, 377-382.	1.2	2
111	First passage time statistics for some stochastic processes with superimposed shot noise. Physica A: Statistical Mechanics and Its Applications, 1988, 149, 395-405.	2.6	7
112	First-passage times for non-Markovian processes: Shot noise. Physical Review A, 1987, 35, 3918-3928.	2.5	46
113	Bistability driven by Gaussian colored noise: First-passage times. Physical Review A, 1987, 35, 3086-3094.	2.5	129
114	First-passage times for non-Markovian processes: Multivalued noise. Physical Review A, 1987, 36, 1435-1439.	2.5	36
115	Geometrical derivation of the intrinsic Fokker-Planck equation and its stationary distribution. Journal of Statistical Physics, 1987, 46, 233-248.	1.2	5
116	First-passage times for non-Markovian processes: Correlated impacts on bound processes. Physical Review A, 1986, 34, 2351-2363.	2.5	59
117	First-passage times for non-Markovian processes. Physical Review A, 1986, 33, 2177-2180.	2.5	43
118	First-passage times for non-Markovian processes: Correlated impacts on a free process. Physical Review A, 1986, 34, 1481-1494.	2.5	46
119	A numerical study of one-dimensional systems: kinetics and equilibrium states. Journal of Physics C: Solid State Physics, 1985, 18, 4691-4701.	1.5	7
120	Exact temporal evolution for some nonlinear diffusion processes. Journal of Mathematical Physics, 1985, 26, 522-527.	1.1	1
121	Long-time tails in the velocity autocorrelation function of hard-rod binary mixtures. Physical Review Letters, 1985, 54, 731-734.	7.8	16
122	General transformations from multiplicative noise to additive noise. Physics Letters, Section A: General, Atomic and Solid State Physics, 1984, 103, 366-368.	2.1	9
123	Kinetics of a finite one-dimensional mixture of hard rods with different masses. Journal of Statistical Physics, 1983, 31, 565-575.	1.2	18
124	On a class of exact solutions to the Fokker-Planck equations. Journal of Mathematical Physics, 1982, 23, 1155-1158.	1.1	11
125	Exact solutions to some Fokker Planck equation with non linear drift. European Physical Journal B, 1982, 47, 243-249.	1.5	2
126	The Escape Problem Under Stochastic Volatility: The Heston Model. SSRN Electronic Journal, 0, , .	0.4	0

#	ARTICLE	IF	CITATIONS
127	A Model for Interevent Times with Long Tails and Multifractality in Human Communications: An Application to Financial Trading. SSRN Electronic Journal, 0, , .	0.4	0
128	Discounting the Distant Future. SSRN Electronic Journal, 0, , .	0.4	5
129	Option Pricing and Hedging on Correlated Stocks. SSRN Electronic Journal, 0, , .	0.4	0
130	Scaling and Data Collapse for the Mean Exit Time of Asset Prices. SSRN Electronic Journal, 0, , .	0.4	0
131	Mean Exit Time and Survival Probability within the CTRW Formalism. SSRN Electronic Journal, 0, , .	0.4	0
132	Non-Independent Continuous Time Random Walks. SSRN Electronic Journal, 0, , .	0.4	0
133	Extreme Times for Volatility Processes. SSRN Electronic Journal, 0, , .	0.4	0
134	Volatility: A Hidden Markov Process in Financial Time Series. SSRN Electronic Journal, 0, , .	0.4	0
135	Uncertain Growth and the Value of the Future. SSRN Electronic Journal, 0, , .	0.4	0