

Daniel C Schwarz

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/5218793/publications.pdf>

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5
papers

124
citations

1684188

5
h-index

2053705

5
g-index

5
all docs

5
docs citations

5
times ranked

83
citing authors

#	ARTICLE	IF	CITATIONS
1	Electricity price modeling and asset valuation: a multi-fuel structural approach. <i>Mathematics and Financial Economics</i> , 2013, 7, 167-202.	1.7	64
2	The valuation of clean spread options: linking electricity, emissions and fuels. <i>Quantitative Finance</i> , 2012, 12, 1951-1965.	1.7	25
3	Risk-Neutral Pricing of Financial Instruments in Emission Markets: A Structural Approach. <i>SIAM Journal on Financial Mathematics</i> , 2012, 3, 709-739.	1.3	16
4	Market completion with derivative securities. <i>Finance and Stochastics</i> , 2017, 21, 263-284.	1.1	13
5	Risk-Neutral Pricing of Financial Instruments in Emission Markets: A Structural Approach. <i>SIAM Review</i> , 2015, 57, 95-127.	9.5	6