Daniel C Schwarz

List of Publications by Year
in descending order

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