Johannes Ruf

List of Publications by Year
in descending order

33 papers	382 citations	933447 10 h-index	888059 17 g-index
33 all docs	33 docs citations	33 times ranked	146 citing authors

#	Article	IF	Citations
1	A Practical Guide to Measuring Social Structure Using Indirectly Observed Network Data. Journal of Statistical Theory and Practice, 2013, 7, 120-132.	0.5	59
2	On the hedging of options on exploding exchange rates. Finance and Stochastics, 2014, 18, 115-144.	1.1	44
3	Trading strategies generated by Lyapunov functions. Finance and Stochastics, 2017, 21, 753-787.	1.1	29
4	Supermartingales as Radonâ€"Nikodym densities and related measure extensions. Annals of Probability, 2015, 43, .	1.8	23
5	A new proof for the conditions of Novikov and Kazamaki. Stochastic Processes and Their Applications, 2013, 123, 404-421.	0.9	22
6	Why Are Quadratic Normal Volatility Models Analytically Tractable?. SIAM Journal on Financial Mathematics, 2013, 4, 185-202.	1.3	21
7	The martingale property in the context of stochastic differential equations. Electronic Communications in Probability, 2015, 20, .	0.4	20
8	Testing exchangeability: Fork-convexity, supermartingales and e-processes. International Journal of Approximate Reasoning, 2022, 141, 83-109.	3.3	18
9	Distribution of the time to explosion for one-dimensional diffusions. Probability Theory and Related Fields, 2016, 164, 1027-1069.	1.8	17
10	The impact of high stakes oral performance assessment on studentsâ€™ approaches to learning: a case study. Educational Studies in Mathematics, 2020, 103, 313-337.	2.8	17
11	Hedging With Linear Regressions and Neural Networks. Journal of Business and Economic Statistics, 2022, 40, 1442-1454.	2.9	10
12	Pricing corporate bonds in an arbitrary jump-diffusion model based on an improved Brownian-bridge algorithm. Journal of Computational Finance, 2011, 14, 127-145.	0.3	10
13	Volatility and arbitrage. Annals of Applied Probability, 2018, 28, .	1.3	9
14	Negative call prices. Annals of Finance, 2013, 9, 787-794.	0.8	8
15	Stochastic exponentials and logarithms on stochastic intervals â€" A survey. Journal of Mathematical Analysis and Applications, 2019, 476, 2-12.	1.0	8
16	Generalised Lyapunov Functions and Functionally Generated Trading Strategies. Applied Mathematical Finance, 2019, 26, 293-327.	1.2	7
17	The Impact of Proportional Transaction Costs on Systematically Generated Portfolios. SIAM Journal on Financial Mathematics, 2020, 11, 881-896.	1.3	7
18	Monotone imitation. Economic Theory, 2009, 41, 411-441.	0.9	6

#	ARTICLE	IF	CITATIONS
19	Convergence in models with bounded expected relative hazard rates. Journal of Economic Theory, 2014, 154, 229-244.	1.1	6
20	The uniform integrability of martingales. On a question by Alexander Cherny. Stochastic Processes and Their Applications, 2015, 125, 3657-3662.	0.9	6
21	Financial models with defaultable numÃ©raires. Mathematical Finance, 2019, 29, 117-136.	1.8	5
22	Projections of scaled Bessel processs. Electronic Communications in Probability, 2019, 24, .	0.4	5
23	Convergence of local supermartingales. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2020, 56, .	1.1	5
24	Filtration shrinkage, the structure of deflators, and failure of market completeness. Finance and Stochastics, 2020, 24, 871-901.	1.1	4
25	Simplified stochastic calculus with applications in Economics and Finance. European Journal of Operational Research, 2021, 293, 547-560.	5.7	4
26	Pure-jump semimartingales. Bernoulli, 2021, 27, .	1.3	3
27	Relative arbitrage: Sharp time horizons and motion by curvature. Mathematical Finance, 2021, 31, 885-906.	1.8	2
28	Simplified Stochastic Calculus: Multiplicative Compensators and Changes of Measure. SSRN Electronic Journal, 0, , .	0.4	2
29	Simplified Stochastic Calculus via Semimartingale Representations. SSRN Electronic Journal, 0, , .	0.4	2
30	Supplement to: Simplified stochastic calculus with applications in Economics and Finance. SSRN Electronic Journal, 0, , .	0.4	1
31	Filtration Shrinkage, the Structure of Deflators, and Failure of Market Completeness. SSRN Electronic Journal, 0, , .	0.4	1
32	Simplified stochastic calculus via semimartingale representations. Electronic Journal of Probability, 2022, 27, .	1.0	1
33	NONPARAMETRIC IDENTIFICATION OF THE MIXED HAZARD MODEL USING MARTINGALE-BASED MOMENTS. Econometric Theory, 2020, 36, 331-346.	0.7	0