

Guido Germano

List of Publications by Year in descending order

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40
papers

1,103
citations

394421

19
h-index

414414

32
g-index

42
all docs

42
docs citations

42
times ranked

973
citing authors

#	ARTICLE	IF	CITATIONS
1	Market microstructure, banks' behaviour and interbank spreads: evidence after the crisis. <i>Journal of Economic Interaction and Coordination</i> , 2020, 15, 283-331.	0.7	2
2	Bayesian regularized artificial neural networks for the estimation of the probability of default. <i>Quantitative Finance</i> , 2020, 20, 311-328.	1.7	67
3	Pricing methods for α -quantile and perpetual early exercise options based on Spitzer identities. <i>Quantitative Finance</i> , 2020, 20, 899-918.	1.7	4
4	Hilbert transform, spectral filters and option pricing. <i>Annals of Operations Research</i> , 2019, 282, 273-298.	4.1	19
5	An innovative feature selection method for support vector machines and its test on the estimation of the credit risk of default. <i>Review of Financial Economics</i> , 2019, 37, 404-427.	1.1	5
6	Fluctuation identities with continuous monitoring and their application to the pricing of barrier options. <i>European Journal of Operational Research</i> , 2018, 271, 210-223.	5.7	25
7	Full and fast calibration of the Heston stochastic volatility model. <i>European Journal of Operational Research</i> , 2017, 263, 625-638.	5.7	38
8	Spitzer identity, Wiener-Hopf factorization and pricing of discretely monitored exotic options. <i>European Journal of Operational Research</i> , 2016, 251, 124-134.	5.7	67
9	Velocity and energy distributions in microcanonical ensembles of hard spheres. <i>Physical Review E</i> , 2015, 92, 022140.	2.1	11
10	Random numbers from the tails of probability distributions using the transformation method. <i>Fractional Calculus and Applied Analysis</i> , 2013, 16, 332-353.	2.2	6
11	Pricing Credit Derivatives in a Wiener-Hopf Framework. <i>Springer Proceedings in Mathematics and Statistics</i> , 2012, , 139-154.	0.2	5
12	First-passage and first-exit times of a Bessel-like stochastic process. <i>Physical Review E</i> , 2011, 83, 051115.	2.1	38
13	Efficiency of linked cell algorithms. <i>Computer Physics Communications</i> , 2011, 182, 611-615.	7.5	37
14	Spectral densities of Wishart-Lévy free stable random matrices. <i>European Physical Journal B</i> , 2010, 73, 13-22.	1.5	10
15	Itô and Stratonovich integrals on compound renewal processes: the normal/Poisson case. <i>Communications in Nonlinear Science and Numerical Simulation</i> , 2010, 15, 1583-1588.	3.3	6
16	Agent-based models of economic interactions. , 2010, , 3-29.		0
17	Stochastic calculus for uncoupled continuous-time random walks. <i>Physical Review E</i> , 2009, 79, 066102.	2.1	66
18	Monte Carlo simulation of uncoupled continuous-time random walks yielding a stochastic solution of the space-time fractional diffusion equation. <i>Physical Review E</i> , 2008, 77, 021122.	2.1	150

#	ARTICLE	IF	CITATIONS
19	Molecular Graphics of Convex Body Fluids. <i>Journal of Chemical Theory and Computation</i> , 2008, 4, 468-476.	5.3	58
20	Nanoscaled Discotic Liquid Crystal/Polymer Systems: Confinement Effects on Morphology and Thermodynamics. <i>Molecular Crystals and Liquid Crystals</i> , 2008, 495, 285/[637]-293/[645].	0.9	12
21	Ehrenfest urn revisited: Playing the game on a realistic fluid model. <i>Physical Review E</i> , 2007, 76, 011104.	2.1	4
22	Fluctuating Interfaces in Liquid Crystals. <i>Macromolecular Symposia</i> , 2007, 252, 110-118.	0.7	9
23	Relaxation in statistical many-agent economy models. <i>European Physical Journal B</i> , 2007, 57, 219-224.	1.5	28
24	City@home: Monte Carlo derivative pricing distributed on networked computers. , 2007, , .		4
25	Influence of saving propensity on the power-law tail of the wealth distribution. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2006, 369, 723-736.	2.6	47
26	Expressions for forces and torques in molecular simulations using rigid bodies. <i>Molecular Physics</i> , 2006, 104, 3225-3235.	1.7	61
27	Nematic-isotropic interfaces under shear: A molecular-dynamics simulation. <i>Journal of Chemical Physics</i> , 2005, 123, 214703.	3.0	23
28	Simultaneous calculation of the helical pitch and the twist elastic constant in chiral liquid crystals from intermolecular torques. <i>Journal of Chemical Physics</i> , 2002, 116, 9422-9430.	3.0	24
29	The direct correlation function in nematic liquid crystals from computer simulation. <i>Computer Physics Communications</i> , 2002, 147, 350-353.	7.5	14
30	Computer simulation of topological defects around a colloidal particle or droplet dispersed in a nematic host. <i>Physical Review E</i> , 2001, 63, 041701.	2.1	86
31	Elastic constants from direct correlation functions in nematic liquid crystals: A computer simulation study. <i>Journal of Chemical Physics</i> , 2001, 115, 7227-7234.	3.0	47
32	Theoretical study of the stability of myrsinone in vacuo and in solution. <i>Theoretical Chemistry Accounts</i> , 2000, 104, 210-217.	1.4	4
33	Liquid crystal director fluctuations and surface anchoring by molecular simulation. <i>Physical Review E</i> , 2000, 62, 6688-6693.	2.1	20
34	Ab Initio Study of the Intra- and Intermolecular Bonding in AuCl(CO)â€. <i>Journal of Physical Chemistry A</i> , 2000, 104, 10834-10841.	2.5	16
35	Oxidant-Induced Hydride Abstraction from [Pt(1/4-PBut2)(H)(PBut2H)]2Yielding [Pt2(1/4-PBut2)2(H)(PBut2H)2]C3(CN)5. Spectroscopic, Crystallographic, and Theoretical Comparison of the Structures of Two âœTautomersâœ. <i>Journal of the American Chemical Society</i> , 1998, 120, 9564-9573.	13.7	49
36	Synthesis, molecular and electronic structure of the first homoleptic complex of platinum with a secondary phosphine. <i>Inorganica Chimica Acta</i> , 1997, 264, 185-191.	2.4	13

#	ARTICLE	IF	CITATIONS
37	Main Chain Order and Dynamics in a Liquid Crystalline Side-Group Polymer. <i>Molecular Crystals and Liquid Crystals</i> , 1995, 266, 47-58.	0.3	5
38	Pricing Methods for Alpha-Quantile and Perpetual Early Exercise Options Based on Spitzer Identities. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
39	Fluctuation Identities with Continuous Monitoring and Their Application to Price Barrier Options. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
40	Hilbert Transform, Spectral Filtering and Option Pricing. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0