

Option pricing; Hedging; Black-Scholes equation T.36999

At Covenant University

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Name	Publications	Citations <input type="checkbox"/>	<i>h</i> -index
1. Koleva, Miglena N.	14	27	5
2. Vulkov, Lubin G.	14	23	10
3. Edeki, Sunday Onos	12	38	4
4. Mariani, María Cristina	9	21	13
5. SenGupta, Indranil	9	24	6
6. Ugbebor, Olabisi O.	9	32	3
7. Owoloko, E. A.	7	19	3
8. Refahi Sheikhani, A. H.	6	16	7
9. Esekon, Joseph Eyang An	5	7	2
10. Yang, Xiaozhong	5	1	9
11. Aminikhah, Hossein	4	15	9
12. Bank, Peter	4	10	5
13. Gobet, Emmanuel	4	13	17
14. Kramkov, Dmitry O.	4	10	9
15. Lépinette, Emmanuel	4	7	4
16. Mehrdoust, Farshid	4	2	1
17. Sevcovic, Daniel	4	7	9
18. Soner, Halil Meté	4	18	19
19. Akinlabi, Grace O.	3	6	3
20. Geiss, Stefan	3	4	6



Name	Publications ↓		<i>h</i> -index
21. Ku, Hyejin	3	7	5
22. Mudzimbabwe, Walter	3	4	2
23. Rezazadeh, Hadi	3	14	5
24. Wang, Xiaotian	3	7	9
25. Wu, Lifei	3	1	1
26. Bordag, Ljudmila A.	2	4	6
27. Florescu, Ionuț	2	4	8
28. Fukasawa, Masaaki	2	3	7
29. Gökay, Selim	2	11	1
30. Hugger, Jens	2	1	2
31. Ishimura, Naoyuki	2	2	7
32. Jarrow, Robert A.	2	2	22
33. Kilianová, Soňa	2	4	3
34. Lai, Chohong	2	0	10
35. Lee, Kiseop	2	5	5
36. Lesmana, Donny Citra	2	18	2
37. Li, Wei	2	4	1
38. Mashayekhi, Sima	2	1	1
39. Mashoof, Mohammad	2	2	1
40. Mastinšek, Miklavž	2	3	3
41. Roch, Alexandre F.	2	1	3
42. Rosenbaum, Mathieu	2	6	8
43. Tan, Shihhau	2	0	0
44. Tankov, Peter	2	6	11
45. Valkov, Radoslav L.	2	2	3
46. Vukelja, Mirjana	2	2	1
47. Zhou, Shengwu	2	4	3
48. Alaoui, Mohammed Kbir	1	0	1
49. Amster, Pablo	1	2	10
50. Aruna, Kirubanandam	1	0	6
51. Avellaneda, Marco M.	1	0	9



Name	Publications ↓		<i>h</i> -index
52. Choe, Geonho	1	0	5
53. Company, R.	1	0	7
54. Daníelsson, Jón	1	0	16
55. Darses, Sébastien	1	2	5
56. Elie, Romuald	1	0	7
57. Fëdorov, Vladimir Evgen Evich	1	0	7
58. Geiß, Christel	1	4	4
59. Gill, Ryan	1	0	5
60. Guéant, Olivier	1	1	6
61. Gyulov, Tihomir B.	1	0	4
62. Han, Chuanhsiang	1	1	4
63. Hariharan, G.	1	4	10
64. Jódar, Lucas	1	0	18
65. Kalife, Aymeric	1	0	0
66. Kolkiewicz, Adam W.	1	1	4
67. Kordrostami, Sohrab	1	0	11
68. Le Roux, Marie Noëlle	1	2	4
69. Lin, Wantao	1	1	17
70. Lindberg, Carl Fredrik	1	3	7
71. Liu, Ruihua	1	3	10
72. Ludkovski, Michael	1	5	10
73. MacLean, Leonard C.	1	1	7
74. Masood Khalique, Chaudry	1	2	21
75. Mete Soner, Halil	1	2	4
76. Nomikos, Nikos K.	1	1	15
77. Oosterlee, Cornelis W.	1	2	22
78. Paeng, Seonghun	1	0	5
79. Papapostolou, Nikos C.	1	1	6
80. Pergamenschikov, Sergey M.	1	0	7
81. Pirvu, Traian A.	1	0	7



Name	Publications ↓		<i>h</i> -index
82. Pouliaasis, Panos K.	1	1	5
83. Ren, Changyu	1	0	2
84. Rootzén, Holger	1	3	15
85. Sewell, Granville G.	1	0	8
86. Shin, Hyun Song	1	0	34
87. Shu, Huisheng	1	1	25
88. Sircar, Ronnie	1	0	14
89. Song, Qingshuo	1	1	8
90. Souissi, Ali	1	0	5
91. Stein, Michael V.	1	0	2
92. Touzi, Nizar	1	7	26
93. Wang, Cheng	1	3	14
94. Wang, Song	1	18	19
95. Wei, Qingchao	1	0	9
96. Xu, Jing	1	1	73
97. Yousuf, Muhammad Salman	1	14	8
98. Zhao, Yonggan	1	1	7
99. Ziemba, William T.	1	1	13
100. Zigrand, Jean Pierre	1	0	6

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