Ciência_Iscte

Public Profile

Aricson da Cruz

Associate Researcher
BRU-Iscte - Business Research Unit

Contacts

E-mail	Aricson_Cruz@iscte-iul.pt

Total Citations

Web of Science®	22
Scopus	19

Publications

• Scientific Journals

- Scientific journal paper

1	Glória, C. M., Dias, J. C. & Cruz, A. (2024). Pricing levered warrants under the CEV diffusion model. Review of Derivatives Research. 27 (1), 55-84 - Times Cited Web of Science®: 3 - Times Cited Scopus: 3 - Times Cited Google Scholar: 7

2	Cruz, A. & Dias, J. C. (2020). Valuing American-style options under the CEV model: an integral representation based method. Review of Derivatives Research. 23 (1), 63-83 - Times Cited Web of Science®: 5 - Times Cited Scopus: 5 - Times Cited Google Scholar: 10
3	Dias, J. C., Nunes, J. & Cruz, A. (2020). A note on options and bubbles under the CEV model: Implications for pricing and hedging. Review of Derivatives Research. 23 (3), 249-272 - Times Cited Web of Science®: 7 - Times Cited Scopus: 6 - Times Cited Google Scholar: 13
4	Cruz, A. & Dias, J. C. (2017). The binomial CEV model and the Greeks. Journal of Futures Markets. 37 (1), 90-104 - Times Cited Web of Science®: 7 - Times Cited Scopus: 5 - Times Cited Google Scholar: 7

• Conferences/Workshops and Talks

- Talk

1	Gloria, C. M., Dias, J. C. & Cruz, A. (2021). Pricing Levered Warrants under the CEV Diffusion Model. 11th International Conference of the Portuguese Finance Network.