Green Journals

International Approved Journals

Journal Information

Journal Title	Journal of Computational Finance
Publisher	Incisive Risk Information Limited
ISSN	1460-1559
E-ISSN	1755-2850
Database	ABDC
Domain	Physical Sciences, Social Sciences

Classification History

Year	A+	A	B	C
2026		✓	✓	
2025		✓	✓	
2024		✓	✓	
2023		✓	✓	
2021/2022		✓	✓	
2020		✓	✓	
2019		✓	✓	
2018		✓		

Classification: The table above shows all journal classifications recorded for each classification year in the Green Journals database. A journal may have more than one classification in the same year.

Recent Articles

Clustering market regimes using the Wasserstein distance
2024
Authors: Blanka Horvath, Zacharia Issa, Aitor Muguruza
DOI: 10.21314/jcf.2024.005

A simple local correlation model
2024
Authors: Frank Koster
DOI: 10.21314/jcf.2024.003

Pricing time-capped American options using a least squares Monte Carlo method
2024
Authors: Paweł Stępniak, Zbigniew Palmowski
DOI: 10.21314/jcf.2024.011

Deep equal risk pricing of illiquid derivatives with multiple hedging instruments
2024
Authors: Alexandre Carbonneau, Frédéric Godin
DOI: 10.21314/jcf.2024.012

Pricing American options under irrational behavior in a Markov regime-switching model with a finite-element method
2024
Authors: Mohammad Sabe Rohi, Saghar Hedari, Hossein Azari
DOI: 10.21314/jcf.2024.010

Multiperiod static hedging of European options
2024
Authors: Purba Banerjee, Srikanth Iyer, Shashi Jain
DOI: 10.21314/jcf.2024.009

On the boundary conditions adopted in stochastic volatility option pricing models
2024
Authors: Song-Ping Zhu, Chun-Yang Liu
DOI: 10.21314/jcf.2024.008

An iterative copula method for probability density estimation
2024
Authors: Michael Roitman
DOI: 10.21314/jcf.2024.006

An equity-implied rating model for unrated firms
2024
Authors: Mauricio Gonzalez, Rémy Estran
DOI: 10.21314/jcf.2024.002

Option pricing under the normal stochastic alpha–beta–rho model with Gaussian quadratures
2024
Authors: Jaehyuk Choi, Byoung Ki Seo
DOI: 10.21314/jcf.2024.007