Green Journals

International Approved Journals

Journal Information

Journal Title	International Journal of Theoretical and Applied Finance
Publisher	
ISSN	1793-6322
E-ISSN	0219-0249
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

DETERMINISTIC ARBITRAGE, BID–ASK OPTION BOUNDS, LOCALIZED ARBITRAGE PORTFOLIOS, AND ARBITRAGE-CONSISTENT PROJECTION
2026-10-15
Authors: NIKOLAOS HALIDIAS
DOI: 10.1142/s0219024926500275

SMILE ASYMPTOTICS FOR BACHELIER IMPLIED VOLATILITY
2026-9-30
Authors: ROBERTO BAVIERA, MICHELE DOMENICO MASSARIA
DOI: 10.1142/s0219024926500263

DISCONTINUOUS CONTINUITY APPROXIMATIONS: HEDGING THE NEXT MOVE
2026-9-24
Authors: DILIP B. MADAN, LORENZO TORRICELLI, KING WANG
DOI: 10.1142/s0219024926500238

Pricing of perpetual American options in diffusion models with progressively enlarged filtrations
2026-9-18
Authors: Pavel V. Gapeev
DOI: 10.1142/s0219024926500251

THIN-THICK APPROACH TO MARTINGALE REPRESENTATIONS ON PROGRESSIVELY ENLARGED FILTRATIONS
2026-9-18
Authors: ANTONELLA CALZOLARI, BARBARA TORTI
DOI: 10.1142/s0219024926500226

VIX OPTION PRICING WITH EXPONENTIALLY DECAYING JUMPS
2026-9-16
Authors: ZHEQI FAN, YUE KUEN KWOK, YIFAN YE
DOI: 10.1142/s021902492650024x

EFFICIENT SIMULATION OF PRICES FOR EUROPEAN CALL OPTIONS UNDER HESTON STOCHASTIC-LOCAL VOLATILITY MODEL: A COMPARISON OF METHODS
2026-8-29
Authors: MENG CAI, TIANZE LI
DOI: 10.1142/s0219024926500214

PREFACE — SPECIAL ISSUE ON EMERGING TOPICS IN QUANTITATIVE AND CLIMATE FINANCE
2026-7-25 Vol. 29 Issue 05
Authors: MESIAS ALFEUS, PETER OUWEHAND, JUSTIN HARVEY
DOI: 10.1142/s0219024926020024

INCORPORATING FORWARD-LOOKING DATA IN PROBABILISTIC ANALYSIS OF NET-ZERO COMMITMENTS
2026-7-25 Vol. 29 Issue 05
Authors: KATERYNA CHEKRIY, RÜDIGER KIESEL
DOI: 10.1142/s0219024926500202

REGULAR-IMPULSE CONTROL FOR AIR POLLUTION MANAGEMENT: A STOCHASTIC DIFFERENTIAL GAME APPROACH
2026-7-23 Vol. 29 Issue 05
Authors: ERIYOTI CHIKODZA, FARAI JULIUS MHLANGA, MASIMBA ASPINAS MUTAKAYA et al.
DOI: 10.1142/s0219024926500196