FrÃ©dÃ©ric Abergel

List of Publications by Year
in descending order

28 papers	767 citations	1040056 9 h-index	839539 18 g-index
31 all docs	31 docs citations	31 times ranked	404 citing authors

#	Article	IF	Citations
1	Econophysics review: I. Empirical facts. Quantitative Finance, 2011, 11, 991-1012.	1.7	265
2	Econophysics review: II. Agent-based models. Quantitative Finance, 2011, 11, 1013-1041.	1.7	205
3	A MATHEMATICAL APPROACH TO ORDER BOOK MODELING. International Journal of Theoretical and Applied Finance, 2013, 16, 1350025.	0.5	55
4	Long-Time Behavior of a Hawkes Process--Based Limit Order Book. SIAM Journal on Financial Mathematics, 2015, 6, 1026-1043.	1.3	40
5	Modelling Bid and Ask Prices Using Constrained Hawkes Processes: Ergodicity and Scaling Limit. SIAM Journal on Financial Mathematics, 2014, 5, 99-136.	1.3	32
6	High-dimensional Hawkes processes for limit order books: modelling, empirical analysis and numerical calibration. Quantitative Finance, 2018, 18, 249-264.	1.7	23
7	Price Jump Prediction in a Limit Order Book. Journal of Mathematical Finance, 2013, 03, 242-255.	0.3	15
8	Tick size reduction and price clustering in a FX order book. Physica A: Statistical Mechanics and Its Applications, 2014, 416, 488-498.	2.6	10
9	Algorithmic trading in a microstructural limit order book model. Quantitative Finance, 2020, 20, 1263-1283.	1.7	10
10	The times change: multivariate subordination. Empirical facts. Quantitative Finance, 2012, 12, 1-10.	1.7	8
11	Nonquadratic Local Risk-Minimization for Hedging Contingent Claims in Incomplete Markets. SIAM Journal on Financial Mathematics, 2011, 2, 342-356.	1.3	7
12	Forecasting trends with asset prices. Quantitative Finance, 2017, 17, 369-382.	1.7	7
13	Optimizing a basket against the efficient market hypothesis. Quantitative Finance, 2013, 13, 13-23.	1.7	6
14	A Stochastic Control Approach to Option Market Making. Market Microstructure and Liquidity, 2015, 01, 1550006.	0.6	6
15	On the Stability and Price Scaling Limit of a Hawkes Process-Based Order Book Model. SSRN Electronic Journal, 0, , .	0.4	5
16	Long Time Behaviour of a Hawkes Process-Based Limit Order Book. SSRN Electronic Journal, 0, , .	0.4	4
17	Pricing and Hedging Contingent Claims with Liquidity Costs and Market Impact. SSRN Electronic Journal, 0, , .	0.4	4
18	Empirical Properties of the Foreign Exchange Interdealer Market. SSRN Electronic Journal, 0, , .	0.4	4

#	Article	IF	Citations
19	The Times Change: Multivariate Subordination, Empirical Facts. SSRN Electronic Journal, 2009, , .	0.4	3
20	PERFORMANCE ANALYSIS OF THE OPTIMAL STRATEGY UNDER PARTIAL INFORMATION. International Journal of Theoretical and Applied Finance, 2017, 20, 1750016.	0.5	2
21	Order-Book Modeling and Market Making Strategies. Market Microstructure and Liquidity, 2018, 04, 1950003.	0.6	1
22	Challenging the robustness of optimal portfolio investment with moving average-based strategies. Quantitative Finance, 2019, 19, 123-135.	1.7	1
23	Market impact: a systematic study of the high frequency options market. Quantitative Finance, 2021, 21, 69-84.	1.7	1
24	Optimizing a Basket against the Efficient Market Hypothesis. SSRN Electronic Journal, 0, , .	0.4	1
25	Ergodicity and Scaling Limit of a Constrained Multivariate Hawkes Process. SSRN Electronic Journal, 0, , .	0.4	1
26	Comparing Quadratic and Non-Quadratic Local Risk Minimization for the Hedging of Contingent Claims. SSRN Electronic Journal, 0, , .	0.4	0
27	Empirical Evidence of Market Inefficiency: Predicting Single-Stock Returns. New Economic Windows, 2015, , 3-66.	1.0	0
28	Robustness of Mathematical Models and Technical Analysis Strategies. SSRN Electronic Journal, 0, , .	0.4	0