

Luciano Vereda

List of Publications by Year in descending order

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2
papers

15
citations

2682572

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2917675

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g-index

2
all docs

2
docs citations

2
times ranked

7
citing authors

#	ARTICLE	IF	CITATIONS
1	Restricted Kalman filter applied to dynamic style analysis of actuarial funds. Applied Stochastic Models in Business and Industry, 2012, 28, 558-570.	1.5	5
2	Semi-strong dynamic style analysis with time-varying selectivity measurement: Applications to Brazilian exchange-rate funds. Applied Stochastic Models in Business and Industry, 2008, 24, 3-12.	1.5	10