

A Christian Silva

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11283114/publications.pdf>

Version: 2024-02-01

5
papers

144
citations

2258059

3
h-index

2272923

4
g-index

5
all docs

5
docs citations

5
times ranked

110
citing authors

#	ARTICLE	IF	CITATIONS
1	Exponential distribution of financial returns at mesoscopic time lags: a new stylized fact. Physica A: Statistical Mechanics and Its Applications, 2004, 344, 227-235.	2.6	112
2	Stochastic volatility of financial markets as the fluctuating rate of trading: An empirical study. Physica A: Statistical Mechanics and Its Applications, 2007, 382, 278-285.	2.6	27
3	Detailed study of a moving average trading rule. Quantitative Finance, 2018, 18, 1599-1617.	1.7	3
4	Stochastic resonance and the trade arrival rate of stocks. Quantitative Finance, 2010, 10, 461-466.	1.7	2
5	Virtual volatility. Physica A: Statistical Mechanics and Its Applications, 2007, 376, 507-516.	2.6	0