A Christian Silva

List of Publications by Year
in descending order

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	Detailed study of a moving average trading rule. Quantitative Finance, 2018, 18, 1599-1617.	1.7	3
2	Stochastic resonance and the trade arrival rate of stocks. Quantitative Finance, 2010, 10, 461-466.	1.7	2
3	Virtual volatility. Physica A: Statistical Mechanics and Its Applications, 2007, 376, 507-516.	2.6	0
4	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
5	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