Zelda Marino

List of Publications by Year
in descending order

16 papers	86 citations	1684188 5 h-index	1588992 8 g-index
16 all docs	16 docs citations	16 times ranked	54 citing authors

#	Article	IF	Citations
1	l1-Regularization in Portfolio Selection with Machine Learning. Mathematics, 2022, 10, 540.	2.2	7
2	Fused Lasso approach in portfolio selection. Annals of Operations Research, 2021, 299, 47-59.	4.1	9
3	Split Bregman iteration for multi-period mean variance portfolio optimization. Applied Mathematics and Computation, 2021, 392, 125715.	2.2	13
4	Effectiveness of Investments in Prevention of Geological Disasters. Springer Optimization and Its Applications, 2021, , 101-108.	0.9	1
5	$$l_1$$-Regularization for multi-period portfolio selection. Annals of Operations Research, 2020, 294, 75-86.	4.1	9
6	A general framework for pricing Asian options under stochastic volatility on parallel architectures. European Journal of Operational Research, 2019, 272, 1082-1095.	5.7	19
7	Numerical Solution of the Regularized Portfolio Selection Problem. , 2018, , 249-252.		2
8	Tuning a Deep Learning Network for Solvency II: Preliminary Results. , 2018, , 351-355.		4
9	A parallel wavelet-based pricing procedure for Asian options. Quantitative Finance, 2015, 15, 101-113.	1.7	7
10	Algorithm 944. ACM Transactions on Mathematical Software, 2014, 40, 1-18.	2.9	3
11	Financial Evaluation of Life Insurance Policies in High Performance Computing Environments. Springer Optimization and Its Applications, 2012, , 281-319.	0.9	0
12	Participating life insurance policies: an accurate and efficient parallel software for COTS clusters. Computational Management Science, 2011, 8, 219-236.	1.3	1
13	Measuring Default Risk in a Parallel ALM Software for Life Insurance Portfolios. Lecture Notes in Computer Science, 2011, , 471-478.	1.3	2
14	Wavelet Techniques for Option Pricing on Advanced Architectures. Lecture Notes in Computer Science, 2011, , 447-454.	1.3	0
15	On parallel asset-liability management in life insurance: a forward risk-neutral approach. Parallel Computing, 2010, 36, 390-402.	2.1	8
16	Financial evaluation of Participating Life Insurance Policies in distributed environments. , 2008, , .		1