Peter Schwendner

List of Publications by Year
in descending order

30 papers	174 citations	1307594 7 h-index	1199594 12 g-index
31 all docs	31 docs citations	31 times ranked	114 citing authors

#	Article	IF	Citations
1	Matrix Evolutions: Synthetic Correlations and Explainable Machine Learning for Constructing Robust Investment Portfolios. The Journal of Financial Data Science, 2021, 3, 51-69.	1.3	10
2	The Applicability of Self-Play Algorithms to Trading and Forecasting Financial Markets. Frontiers in Artificial Intelligence, 2021, 4, 668465.	3.4	2
3	Interpretable Machine Learning for Diversified Portfolio Construction. The Journal of Financial Data Science, 2021, 3, 31-51.	1.3	12
4	Adaptive Seriational Risk Parity and Other Extensions for Heuristic Portfolio Construction Using Machine Learning and Graph Theory. The Journal of Financial Data Science, 2021, 3, 65-83.	1.3	5
5	Sentiment Analysis of European Bonds 2016â€“2018. Frontiers in Artificial Intelligence, 2019, 2, 20.	3.4	0
6	Editorial: AI and Financial Technology. Frontiers in Artificial Intelligence, 2019, 2, 25.	3.4	5
7	Tail-risk protection trading strategies. Quantitative Finance, 2017, 17, 729-744.	1.7	11
8	Tail-Risk Protection Trading Strategies. SSRN Electronic Journal, 2015, , .	0.4	0
9	European Government Bond Dynamics and Stability Policies: Taming Contagion Risks. SSRN Electronic Journal, 2015, , .	0.4	2
10	Handling risk-on/risk-off dynamics with correlation regimes and correlation networks. Financial Markets and Portfolio Management, 2015, 29, 125-147.	2.0	19
11	European government bond dynamics and stability policies: taming contagion risks. Journal of Network Theory in Finance, 2015, 1, 1-25.	0.7	9
12	Hedging under alternative stickiness assumptions: an empirical analysis for barrier options. Journal of Risk, 2008, 12, 53-77.	0.1	8
13	Static versus dynamic hedges: an empirical comparison for barrier options. Review of Derivatives Research, 2006, 9, 239-264.	0.8	31
14	Quoting Multiasset Equity Options in the Presence of Errors from Estimating Correlations. Journal of Derivatives, 2004, 11, 43-54.	0.3	13
15	Ladder climbing and multiphoton dissociation of polyatomic molecules excited with short pulses: Basic theory and applications to HCO. Physical Review A, 1998, 58, 2203-2213.	2.5	6
16	The pricing of multi-asset options using a Fourier grid method. Journal of Computational Finance, 1998, 1, 53-61.	0.3	5
17	Photodissociation of Ar2+ in strong laser fields. Chemical Physics, 1997, 217, 233-247.	1.9	23
18	'Adaptive Seriational Risk Parity' and other Extensions for Heuristic Portfolio Construction using Machine Learning and Graph Theory. SSRN Electronic Journal, 0, , .	0.4	0

#	Article	IF	Citations
19	Can Adaptive Seriational Risk Parity Tame Crypto Portfolios?. SSRN Electronic Journal, 0, , .	0.4	0
20	Handling Risk On/Risk Off Dynamics with Correlation Regimes and Correlation Networks. SSRN Electronic Journal, 0, , .	0.4	1
21	European Government Bond Dynamics and Stability Policies: Taming Contagion Risks. SSRN Electronic Journal, 0, , .	0.4	5
22	Matrix Evolutions: Synthetic Correlations and Explainable Machine Learning for Constructing Robust Investment Portfolios. SSRN Electronic Journal, 0, , .	0.4	1
23	Interpretable Machine Learning for Diversified Portfolio Construction. SSRN Electronic Journal, 0, , .	0.4	3
24	The Applicability of Self-Play Algorithms to Trading and Forecasting Financial Markets: A Feasibility Study. SSRN Electronic Journal, 0, , .	0.4	1
25	Tackling the exponential scaling of signature-based GANs for high-dimensional financial time series generation. SSRN Electronic Journal, 0, , .	0.4	0
26	Wie Eurobonds Sinn machen kÃ¶nnten (How Eurobonds Could Make Sense). SSRN Electronic Journal, 0, , .	0.4	0
27	Hedge Fund Returns Characterized by Correlation Regimes (Presentation Slides). SSRN Electronic Journal, 0, , .	0.4	0
28	Sentiment Analysis of European Bonds 2016â€“2018. SSRN Electronic Journal, 0, , .	0.4	0
29	Understanding Machine Learning for Diversified Portfolio Construction by Explainable AI. SSRN Electronic Journal, 0, , .	0.4	1
30	Investor Demand in Syndicated Bond Issuances: Stylised Facts. SSRN Electronic Journal, 0, , .	0.4	0