

Cristin Buescu

List of Publications by Year in descending order

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8
papers

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2682572

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| # | ARTICLE | IF | CITATIONS |
|---|--|-----|-----------|
| 1 | COUNTERPARTY RISK PRICING: IMPACT OF CLOSEOUT AND FIRST-TO-DEFAULT TIMES. International Journal of Theoretical and Applied Finance, 2012, 15, 1250039. | 0.5 | 18 |
| 2 | A NOTE ON THE SELF-FINANCING CONDITION FOR FUNDING, COLLATERAL AND DISCOUNTING. International Journal of Theoretical and Applied Finance, 2015, 18, 1550011. | 0.5 | 3 |
| 3 | A NOTE ON THE EFFECTS OF TAXES ON OPTIMAL INVESTMENT. Mathematical Finance, 2007, 17, 477-485. | 1.8 | 2 |
| 4 | Nonlinear Valuation with XVAs: Two Converging Approaches. Mathematics, 2022, 10, 791. | 2.2 | 2 |
| 5 | AN APPLICATION OF THE METHOD OF MOMENTS TO RANGE-BASED VOLATILITY ESTIMATION USING DAILY HIGH, LOW, OPENING, AND CLOSING (HLOC) PRICES. International Journal of Theoretical and Applied Finance, 2013, 16, 1350026. | 0.5 | 1 |
| 6 | Investors' preference for a positive tax rate depends on the level of the interest rate. Mathematics and Financial Economics, 2007, 1, 163-180. | 1.7 | 0 |
| 7 | Portfolio optimization for cointelated pairs: SDEs vs Machine learning. Algorithmic Finance, 2021, 8, 101-125. | 0.3 | 0 |
| 8 | Optimal portfolio management in mar taxation. Journal of Computational Finance, 2008, 11, 99-124. | 0.3 | 0 |