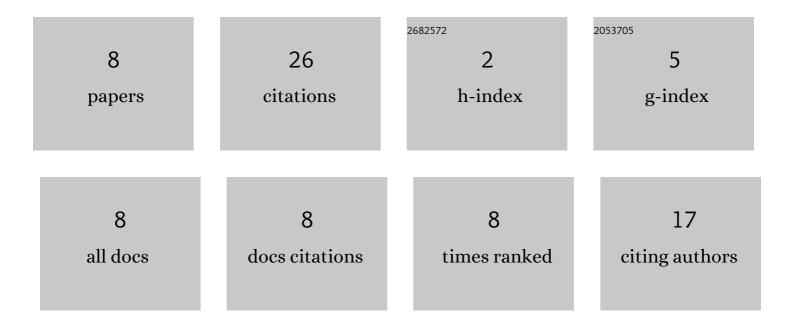
## **Cristin Buescu**

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/2227390/publications.pdf Version: 2024-02-01



#	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