

Cristin Buescu

List of Publications by Year in descending order

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Version: 2024-02-01

8
papers

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citations

2682572

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2053705

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g-index

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8
docs citations

8
times ranked

17
citing authors

#	ARTICLE	IF	CITATIONS
1	Nonlinear Valuation with XVAs: Two Converging Approaches. Mathematics, 2022, 10, 791.	2.2	2
2	Portfolio optimization for cointelated pairs: SDEs vs Machine learning. Algorithmic Finance, 2021, 8, 101-125.	0.3	0
3	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
4	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
5	COUNTERPARTY RISK PRICING: IMPACT OF CLOSEOUT AND FIRST-TO-DEFAULT TIMES. International Journal of Theoretical and Applied Finance, 2012, 15, 1250039.	0.5	18
6	Optimal portfolio management in mar taxation. Journal of Computational Finance, 2008, 11, 99-124.	0.3	0
7	A NOTE ON THE EFFECTS OF TAXES ON OPTIMAL INVESTMENT. Mathematical Finance, 2007, 17, 477-485.	1.8	2
8	Investorsâ€™ 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