Claudio Tebaldi

List of Publications by Year
in descending order

22 papers	938 citations	1040056 9 h-index	839539 18 g-index
22 all docs	22 docs citations	22 times ranked	372 citing authors

#	Article	IF	Citations
1	A multifactor volatility Heston model. Quantitative Finance, 2008, 8, 591-604.	1.7	166
2	Option pricing when correlations are stochastic: an analytical framework. Review of Derivatives Research, 2007, 10, 151-180.	0.8	158
3	Multifractal Scaling in the Bak-Tang-Wiesenfeld Sandpile and Edge Events. Physical Review Letters, 1999, 83, 3952-3955.	7.8	150
4	Rare events and breakdown of simple scaling in the Abelian sandpile model. Physical Review E, 1998, 58, R2677-R2680.	2.1	103
5	Long-Run Risk and the Persistence of Consumption Shocks. Review of Financial Studies, 2013, 26, 2876-2915.	6.8	95
6	SOLVABLE AFFINE TERM STRUCTURE MODELS. Mathematical Finance, 2008, 18, 135-153.	1.8	85
7	The scale of predictability. Journal of Econometrics, 2019, 208, 120-140.	6.5	42
8	Option Pricing When Correlations are Stochastic: An Analytical Framework. SSRN Electronic Journal, 2006, , .	0.4	32
9	Self-organized critical scaling at surfaces. Physical Review E, 1995, 52, 72-75.	2.1	16
10	The Price of the Smile and Variance Risk Premia. SSRN Electronic Journal, 0, , .	0.4	14
11	Hedging using simulation: a least squares approach. Journal of Economic Dynamics and Control, 2005, 29, 1287-1312.	1.6	11
12	The Scale of Predictability. SSRN Electronic Journal, 2012, , .	0.4	11
13	Star-Shaped Risk Measures. Operations Research, 2022, 70, 2637-2654.	1.9	11
14	The Price of the Smile and Variance Risk Premia. Management Science, 2021, 67, 4056-4074.	4.1	9
15	A Multivariate Model of Strategic Asset Allocation with Longevity Risk. Journal of Financial and Quantitative Analysis, 2017, 52, 2251-2275.	3.5	8
16	Three Make a Dynamic Smile - Unspanned Skewness and Interacting Volatility Components in Option Valuation. SSRN Electronic Journal, 0, , .	0.4	7
17	Self-Organized Criticality in Economic Fluctuations: The Age of Maturity. Frontiers in Physics, 2021, 8, .	2.1	6
18	Bond Price and Impulse Response Function for the Balduzzi, Das, Foresi and Sundaram (1996) Model. Economic Notes, 2004, 33, 359-374.	0.4	4

#	Article	IF	Citations
19	Stochastic Jacobian and Riccati ODE in affine term structure models. Decisions in Economics and Finance, 2007, 30, 95-108.	1.8	4
20	Consumer Protection and the Design of the Default Option of a Pan-European Pension Product. SSRN Electronic Journal, 0, , .	0.4	4
21	A "COHERENT STATE TRANSFORM" APPROACH TO DERIVATIVE PRICING. International Journal of Theoretical and Applied Finance, 2009, 12, 125-151.	0.5	1
22	A Persistence Based Decomposition of Macroeconomic and Financial Time Series. SSRN Electronic Journal, 0, , .	0.4	1