

Claudio Tebaldi

List of Publications by Year in descending order

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839539

18
g-index

22
all docs

22
docs citations

22
times ranked

372
citing authors

#	ARTICLE	IF	CITATIONS
1	Star-Shaped Risk Measures. <i>Operations Research</i> , 2022, 70, 2637-2654.	1.9	11
2	The Price of the Smile and Variance Risk Premia. <i>Management Science</i> , 2021, 67, 4056-4074.	4.1	9
3	Self-Organized Criticality in Economic Fluctuations: The Age of Maturity. <i>Frontiers in Physics</i> , 2021, 8, .	2.1	6
4	The scale of predictability. <i>Journal of Econometrics</i> , 2019, 208, 120-140.	6.5	42
5	A Multivariate Model of Strategic Asset Allocation with Longevity Risk. <i>Journal of Financial and Quantitative Analysis</i> , 2017, 52, 2251-2275.	3.5	8
6	Long-Run Risk and the Persistence of Consumption Shocks. <i>Review of Financial Studies</i> , 2013, 26, 2876-2915.	6.8	95
7	The Scale of Predictability. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	11
8	A "COHERENT STATE TRANSFORM" APPROACH TO DERIVATIVE PRICING. <i>International Journal of Theoretical and Applied Finance</i> , 2009, 12, 125-151.	0.5	1
9	SOLVABLE AFFINE TERM STRUCTURE MODELS. <i>Mathematical Finance</i> , 2008, 18, 135-153.	1.8	85
10	A multifactor volatility Heston model. <i>Quantitative Finance</i> , 2008, 8, 591-604.	1.7	166
11	Option pricing when correlations are stochastic: an analytical framework. <i>Review of Derivatives Research</i> , 2007, 10, 151-180.	0.8	158
12	Stochastic Jacobian and Riccati ODE in affine term structure models. <i>Decisions in Economics and Finance</i> , 2007, 30, 95-108.	1.8	4
13	Option Pricing When Correlations are Stochastic: An Analytical Framework. <i>SSRN Electronic Journal</i> , 2006, , .	0.4	32
14	Hedging using simulation: a least squares approach. <i>Journal of Economic Dynamics and Control</i> , 2005, 29, 1287-1312.	1.6	11
15	Bond Price and Impulse Response Function for the Balduzzi, Das, Foresi and Sundaram (1996) Model. <i>Economic Notes</i> , 2004, 33, 359-374.	0.4	4
16	Multifractal Scaling in the Bak-Tang-Wiesenfeld Sandpile and Edge Events. <i>Physical Review Letters</i> , 1999, 83, 3952-3955.	7.8	150
17	Rare events and breakdown of simple scaling in the Abelian sandpile model. <i>Physical Review E</i> , 1998, 58, R2677-R2680.	2.1	103
18	Self-organized critical scaling at surfaces. <i>Physical Review E</i> , 1995, 52, 72-75.	2.1	16

#	ARTICLE	IF	CITATIONS
19	A Persistence Based Decomposition of Macroeconomic and Financial Time Series. SSRN Electronic Journal, 0, , .	0.4	1
20	The Price of the Smile and Variance Risk Premia. SSRN Electronic Journal, 0, , .	0.4	14
21	Three Make a Dynamic Smile - Unspanned Skewness and Interacting Volatility Components in Option Valuation. SSRN Electronic Journal, 0, , .	0.4	7
22	Consumer Protection and the Design of the Default Option of a Pan-European Pension Product. SSRN Electronic Journal, 0, , .	0.4	4