

Salvatore Scognamiglio

List of Publications by Year in descending order

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Version: 2024-02-01

11
papers

134
citations

1937685

4
h-index

1720034

7
g-index

11
all docs

11
docs citations

11
times ranked

55
citing authors

#	ARTICLE	IF	CITATIONS
1	A Deep Learning Integrated Lee-Carter Model. <i>Risks</i> , 2019, 7, 33.	2.4	54
2	Time-series forecasting of mortality rates using deep learning. <i>Scandinavian Actuarial Journal</i> , 2021, 2021, 572-598.	1.7	41
3	CALIBRATING THE LEE-CARTER AND THE POISSON LEE-CARTER MODELS VIA NEURAL NETWORKS. <i>ASTIN Bulletin</i> , 2022, 52, 519-561.	1.0	11
4	An Investigation of Machine Learning Approaches in the Solvency II Valuation Framework. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
5	l1-Regularization in Portfolio Selection with Machine Learning. <i>Mathematics</i> , 2022, 10, 540.	2.2	7
6	Machine learning techniques in nested stochastic simulations for life insurance. <i>Applied Stochastic Models in Business and Industry</i> , 2021, 37, 159-181.	1.5	4
7	Tuning a Deep Learning Network for Solvency II: Preliminary Results. , 2018, , 351-355.		4
8	Longevity risk analysis: applications to the Italian regional data. <i>Quantitative Finance and Economics</i> , 2022, 6, 138-157.	3.1	2
9	A Multi-population Locally-Coherent Mortality Model. , 2022, , 423-428.		2
10	Effectiveness of Investments in Prevention of Geological Disasters. <i>Springer Optimization and Its Applications</i> , 2021, , 101-108.	0.9	1
11	Machine Learning in Nested Simulations Under Actuarial Uncertainty. , 2021, , 137-143.		1