

Salvatore Scognamiglio

List of Publications by Year in descending order

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Version: 2024-02-01

11
papers

134
citations

1937685

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11
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55
citing authors

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