

Giovanni Villani

List of Publications by Year in descending order

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Version: 2024-02-01

30
papers

211
citations

1307594

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h-index

1199594

12
g-index

33
all docs

33
docs citations

33
times ranked

100
citing authors

#	ARTICLE	IF	CITATIONS
1	International Environmental Agreements with Asymmetric Countries. Computational Economics, 2010, 36, 69-92.	2.6	30
2	An R&D Investment Game under Uncertainty in Real Option Analysis. Computational Economics, 2008, 32, 199-219.	2.6	25
3	Valuation of R&D Sequential Exchange Options Using Monte Carlo Approach. Computational Economics, 2009, 33, 209-236.	2.6	24
4	A fuzzy approach for R&D compound option valuation. Fuzzy Sets and Systems, 2017, 310, 108-121.	2.7	12
5	R&D investment decision on smart cities: Energy sustainability and opportunity. Chaos, Solitons and Fractals, 2021, 153, 111554.	5.1	11
6	Groundwater Exploitation and Illegal Behaviors in a Differential Game. Dynamic Games and Applications, 2022, 12, 996-1009.	1.9	11
7	Valuation of R&D Investment Opportunities with the Threat of Competitors Entry in Real Option Analysis. Computational Economics, 2014, 43, 331-355.	2.6	9
8	Groundwater extraction among overlapping generations: a differential game approach. Decisions in Economics and Finance, 2020, 43, 539-556.	1.8	8
9	An evolutionary game on compliant and non-compliant firms in groundwater exploitation. Annals of Operations Research, 2022, 318, 831-847.	4.1	8
10	Water taxes and fines imposed on legal and illegal firms exploiting groundwater. Discrete and Continuous Dynamical Systems - Series B, 2021, 26, 5787.	0.9	7
11	INTERNATIONAL ENVIRONMENTAL AGREEMENTS WITH DEVELOPED AND DEVELOPING COUNTRIES IN A DYNAMIC APPROACH. Natural Resource Modelling, 2014, 27, 338-359.	2.0	6
12	The effects of R&D investments in international environmental agreements with asymmetric countries. Chaos, Solitons and Fractals, 2015, 79, 30-39.	5.1	6
13	Real R&D options under fuzzy uncertainty in market share and revealed information. Fuzzy Sets and Systems, 2021, , .	2.7	6
14	Robust Monte Carlo Method for R&D Real Options Valuation. Computational Economics, 2017, 49, 481-498.	2.6	5
15	BERTâ€™s sentiment score for portfolio optimization: a fine-tuned view in Black and Litterman model. Neural Computing and Applications, 2022, 34, 17507-17521.	5.6	5
16	An Evolutionary Game Approach in International Environmental Agreements with R&D Investments. Computational Economics, 2019, 54, 1027-1042.	2.6	4
17	Fines Imposed on Counterfeiters and Pocketed by the Genuine Firm. A Differential Game Approach. Dynamic Games and Applications, 2020, 10, 58-78.	1.9	4
18	A Neural Network Approach to Value R&D Compound American Exchange Option. Computational Economics, 2022, 60, 305-324.	2.6	4

#	ARTICLE	IF	CITATIONS
19	Largest Consistent Set in International Environmental Agreements. Computational Economics, 2011, 38, 407-423.	2.6	3
20	Strategic R&D Investment Under Information Revelation. Engineering Economist, 2012, 57, 20-40.	1.1	3
21	Valuation of R&D compound option using Markov chain approach. Annals of Finance, 2021, 17, 379-404.	0.8	3
22	How do Fines and Their Enforcement on Counterfeit Products Affect Social Welfare?. Computational Economics, 2022, 60, 1547-1573.	2.6	3
23	Sharing R&D investments in international environmental agreements with asymmetric countries. Communications in Nonlinear Science and Numerical Simulation, 2018, 58, 249-261.	3.3	2
24	An Evolutionary Game to Study Banks' Firms Relationship: Monitoring Intensity and Private Benefit. Computational Economics, 2019, , 1.	2.6	2
25	Multi-stage real option evaluation with double barrier under stochastic volatility and interest rate. Annals of Finance, 2022, 18, 247-266.	0.8	2
26	Competition and strategic alliance in R&D investments: a real option game approach with multiple experiments. Journal of Economic Interaction and Coordination, 2020, , 1.	0.7	1
27	Generalization of stratified variance reduction methods for Monte Carlo exchange options pricing. , 2012, , 383-391.		1
28	An Options Game approach to value broadband projects in a smart city context. Quality and Quantity, 2023, 57, 1587-1601.	3.7	1
29	A Robustness Analysis of Least-Squares Monte Carlo for R&D Real Options Valuation. , 2014, , 27-30.		0
30	Social norms for the stability of international environmental agreements. Discrete and Continuous Dynamical Systems - Series S, 2022, .	1.1	0