Fabio Bellini

List of Publications by Year
in descending order

41 papers	947 citations	759233 12 h-index	526287 27 g-index
41 all docs	41 docs citations	41 times ranked	381 citing authors

#	Article	IF	Citations
1	Generalized quantiles as risk measures. Insurance: Mathematics and Economics, 2014, 54, 41-48.	1.2	173
2	Risk management with expectiles. European Journal of Finance, 2017, 23, 487-506.	3.1	138
3	On elicitable risk measures. Quantitative Finance, 2015, 15, 725-733.	1.7	125
4	On the Existence of Minimax Martingale Measures. Mathematical Finance, 2002, 12, 1-21.	1.8	123
5	Risk measures with the CxLS property. Finance and Stochastics, 2016, 20, 433-453.	1.1	52
6	On Haezendonck risk measures. Journal of Banking and Finance, 2008, 32, 986-994.	2.9	42
7	Haezendonckâ€"Goovaerts risk measures and Orlicz quantiles. Insurance: Mathematics and Economics, 2012, 51, 107-114.	1.2	37
8	Expectiles, Omega Ratios and Stochastic Ordering. Methodology and Computing in Applied Probability, 2018, 20, 855-873.	1.2	31
9	Isotonicity properties of generalized quantiles. Statistics and Probability Letters, 2012, 82, 2017-2024.	0.7	20
10	Risk parity with expectiles. European Journal of Operational Research, 2021, 291, 1149-1163.	5.7	20
11	Robust return risk measures. Mathematics and Financial Economics, 2018, 12, 5-32.	1.7	18
12	Optimal portfolios with Haezendonck risk measures. Statistics & Risk Modeling, 2008, 26, .	0.3	16
13	Conditional expectiles, time consistency and mixture convexity properties. Insurance: Mathematics and Economics, 2018, 82, 117-123.	1.2	14
14	Elicitable Risk Measures. SSRN Electronic Journal, 2013, , .	0.4	13
15	Implicit expectiles and measures of implied volatility. Quantitative Finance, 2018, 18, 1851-1864.	1.7	13
16	Generalized Quantiles as Risk Measures. SSRN Electronic Journal, 2013, , .	0.4	12
17	Backtesting VaR and expectiles with realized scores. Statistical Methods and Applications, 2019, 28, 119-142.	1.2	10
18	Runs tests for assessing volatility forecastability in financial time series. European Journal of Operational Research, 2005, 163, 102-114.	5.7	9

#	Article	IF	Citations
19	Conditional tail behaviour and Value at Risk. Quantitative Finance, 2007, 7, 599-607.	1.7	9
20	Option pricing in a conditional Bilateral Gamma model. Central European Journal of Operations Research, 2014, 22, 373-390.	1.8	8
21	Dynamic robust Orlicz premia and Haezendonckâ€"Goovaerts risk measures. European Journal of Operational Research, 2021, 291, 438-446.	5.7	8
22	Coherent Distortion Risk Measures and Higher-Order Stochastic Dominances. North American Actuarial Journal, 2007, 11, 35-42.	1.4	7
23	Misspecification and Domain Issues in Fitting Garch(1, 1) Models: A Monte Carlo Investigation. Communications in Statistics Part B: Simulation and Computation, 2008, 38, 31-45.	1.2	7
24	Independent Component Analysis and Immunization: An Exploratory Study. International Journal of Theoretical and Applied Finance, 2003, 06, 721-738.	0.5	6
25	DETECTING AND MODELING TAIL DEPENDENCE. International Journal of Theoretical and Applied Finance, 2004, 07, 269-287.	0.5	6
26	Short Communication: An Axiomatization of $Lambda$-Quantiles. SIAM Journal on Financial Mathematics, 2022, 13, SC26-SC38.	1.3	6
27	Parametric measures of variability induced by risk measures. Insurance: Mathematics and Economics, 2022, , .	1.2	6
28	On the dependence structure between S&P500, VIX and implicit Interexpectile Differences. Quantitative Finance, 2020, 20, 1839-1848.	1.7	4
29	Stationarity domains for -power Garch process with heavy tails. Statistics and Probability Letters, 2007, 77, 1418-1427.	0.7	3
30	Asymptotic Behaviour of High Expectiles. SSRN Electronic Journal, 0, , .	0.4	2
31	Expectiles, Omega Ratios and Stochastic Ordering. SSRN Electronic Journal, 2016, , .	0.4	2
32	Joint mixability of some integer matrices. Discrete Optimization, 2016, 20, 90-104.	0.9	2
33	Robust Return Risk Measures. SSRN Electronic Journal, 2016, , .	0.4	1
34	Backtesting VaR and Expectiles with Realized Scores. SSRN Electronic Journal, 2017, , .	0.4	1
35	Implicit quantiles and expectiles. Annals of Operations Research, 0, , 1.	4.1	1
36	Convex ordering of Esscher and minimal entropy martingale measures for discrete time models. , 2012, , 27-34.		1

#	Article	IF	Citations
37	On the Dependence Structure Between S&P500, Vix and Implicit Interexpectile Differences. SSRN Electronic Journal, 0, , .	0.4	1
38	Implicit Expectiles and Measures of Implied Volatility. SSRN Electronic Journal, 0, , .	0.4	0
39	Conditional Expectiles, Time Consistency and Mixture Convexity Properties. SSRN Electronic Journal, 2017, , .	0.4	0
40	Convex Comparison of Minimal Divergence Martingale Measures in Discrete Time Models. SSRN Electronic Journal, 0, , .	0.4	0
41	Implicit Quantiles and Expectiles. SSRN Electronic Journal, 0, , .	0.4	0