Ionut Florescu

List of Publications by Year
in descending order

42 papers	533 citations	687363 13 h-index	713466 21 g-index
52 all docs	52 docs citations	52 times ranked	390 citing authors

#	Article	IF	Citations
1	An Appraisal of the Classic Forest Succession Paradigm with the Shade Tolerance Index. PLoS ONE, 2015, 10, e0117138.	2.5	65
2	Stochastic Volatility: Option Pricing using a Multinomial Recombining Tree. Applied Mathematical Finance, 2008, 15, 151-181.	1.2	50
3	Long correlations and Levy models applied to the study of memory effects in high frequency (tick) data. Physica A: Statistical Mechanics and Its Applications, 2009, 388, 1659-1664.	2.6	43
4	A comparative study of forecasting corporate credit ratings using neural networks, support vector machines, and decision trees. North American Journal of Economics and Finance, 2020, 54, 101251.	3.5	35
5	Probability of Detection and Optimal Sensor Placement for Threshold Based Detection Systems. IEEE Sensors Journal, 2009, 9, 57-60.	4.7	25
6	Efficient visual servoing with the ABCshift tracking algorithm. , 2008, , .		23
7	Modelling of forest stand dynamics using Markov chains. Environmental Modelling and Software, 2012, 31, 64-75.	4.5	23
8	Study of memory effects in international market indices. Physica A: Statistical Mechanics and Its Applications, 2010, 389, 1653-1664.	2.6	22
9	Detecting market crashes by analysing long-memory effects using high-frequency data. Quantitative Finance, 2012, 12, 623-634.	1.7	20
10	Sharp estimation of the almost-sure Lyapunov exponent for the Anderson model in continuous space. Probability Theory and Related Fields, 2006, 135, 603-644.	1.8	19
11	NUMERICAL SCHEMES FOR OPTION PRICING IN REGIME-SWITCHING JUMP DIFFUSION MODELS. International Journal of Theoretical and Applied Finance, 2013, 16, 1350046.	0.5	18
12	Low-Dimensional Synergistic Representation of Bilateral Reaching Movements. Frontiers in Bioengineering and Biotechnology, 2017, 5, 2.	4.1	18
13	Bayesian fusion of thermal and visible spectra camera data for region based tracking with rapid background adaptation. , 2012, , .		17
14	Synergy Repetition Training versus Task Repetition Training in Acquiring New Skill. Frontiers in Bioengineering and Biotechnology, 2017, 5, 9.	4.1	17
15	LÃ©vy models and scale invariance properties applied to Geophysics. Physica A: Statistical Mechanics and Its Applications, 2013, 392, 824-839.	2.6	16
16	Hand Grasping Synergies As Biometrics. Frontiers in Bioengineering and Biotechnology, 2017, 5, 26.	4.1	13
17	Ising type models applied to Geophysics and high frequency market data. Physica A: Statistical Mechanics and Its Applications, 2011, 390, 4396-4402.	2.6	12
18	Bayesian fusion of thermal and visible spectra camera data for mean shift tracking with rapid background adaptation. , 2012, , .		12

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19	A study about the existence of the leverage effect in stochastic volatility models. Physica A: Statistical Mechanics and Its Applications, 2009, 388, 419-432.	2.6	11
20	Rare Events Analysis for High-Frequency Equity Data. Wilmott Magazine, 2011, 2011, 74-81.	0.1	9
21	Analysis of the Lehman Brothers collapse and the Flash Crash event by applying wavelets methodologies. Physica A: Statistical Mechanics and Its Applications, 2017, 474, 162-171.	2.6	9
22	Numerical solutions to an integro-differential parabolic problem arising in the pricing of financial options in a Levy market. Quantitative Finance, 2014, 14, 1445-1452.	1.7	7
23	Probabilistic analysis of a passive acoustic diver detection system for optimal sensor placement and extensions to localization and tracking. , 2007, , .		6
24	Pricing Variance, Gamma, and Corridor Swaps Using Multinomial Trees. Journal of Derivatives, 2017, 25, 7-21.	0.3	5
25	Analysis of stock market data by using Dynamic Fourier and Wavelets techniques. Physica A: Statistical Mechanics and Its Applications, 2020, 537, 122785.	2.6	5
26	Ensemble-Based Storm Surge Forecasting Models. Weather and Forecasting, 2017, 32, 1921-1936.	1.4	4
27	Volatility models applied to geophysics and high frequency financial market data. Physica A: Statistical Mechanics and Its Applications, 2018, 503, 304-321.	2.6	4
28	VIX derivatives valuation and estimation based on closed-form series expansions. International Journal of Financial Engineering, 2018, 05, 1850020.	0.5	3
29	Is Image Encoding Beneficial for Deep Learning in Finance?. IEEE Internet of Things Journal, 2022, 9, 5617-5628.	8.7	3
30	â€˜Noiseâ€ trader riskâ€™ and Bayesian market making in FX derivatives: rolling loaded dice?. International Journal of Finance and Economics, 2009, 14, 268-279.	3.5	2
31	Long correlations and fractional difference analysis applied to the study of memory effects in high-frequency (tick) data. Quantitative Finance, 2015, 15, 1365-1374.	1.7	2
32	Liquidity risk and asset movement evidence from brexit. , 2017, , .		1
33	VIX Derivatives Valuation and Estimation Based on Closed-Form Series Expansions. SSRN Electronic Journal, 0, , .	0.4	1
34	Pricing Variance, Gamma and Corridor Swaps Using Multinomial Trees. SSRN Electronic Journal, 2017, , .	0.4	1
35	Pricing Bermudan Variance Swaptions Using Multinomial Trees. Journal of Derivatives, 2019, 26, 22-34.	0.3	1
36	A comparison of pricing models for mineral rights: Copper mine in China. Resources Policy, 2020, 65, 101546.	9.6	1

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37	A Christmas Celebration for a Sexually Transmitted Fatal Condition. American Journal of Physical Medicine and Rehabilitation, 2008, 87, 1052-1053.	1.4	0
38	Estimation of the long memory parameter in stochastic volatility models by quadratic variations. Random Operators and Stochastic Equations, 2011, 19, .	0.1	0
39	Special Issue of<i>Quantitative Finance</i>on â€˜High Frequency Data Modeling in Financeâ€™. Quantitative Finance, 2015, 15, 1277-1277.	1.7	0
40	Pricing Bermudan Variance Swaptions Using Multinomial Trees. SSRN Electronic Journal, 0, , .	0.4	0
41	An Analytic Formula for European Options; Jump Diffusion Models with a Log Mixture Normal Jump Distribution. SSRN Electronic Journal, 0, , .	0.4	0
42	SHIFT: A Highly Realistic Financial Market Simulation Platform. SSRN Electronic Journal, 0, , .	0.4	0