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	Is Image Encoding Beneficial for Deep Learning in Finance?. IEEE Internet of Things Journal, 2022, 9, 5617-5628.	8.7	3
2	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
3	A comparison of pricing models for mineral rights: Copper mine in China. Resources Policy, 2020, 65, 101546.	9.6	1
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	Pricing Bermudan Variance Swaptions Using Multinomial Trees. Journal of Derivatives, 2019, 26, 22-34.	0.3	1
6	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
7	VIX derivatives valuation and estimation based on closed-form series expansions. International Journal of Financial Engineering, 2018, 05, 1850020.	0.5	3
8	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
9	Ensemble-Based Storm Surge Forecasting Models. Weather and Forecasting, 2017, 32, 1921-1936.	1.4	4
10	Liquidity risk and asset movement evidence from brexit. , 2017, , .		1
11	Low-Dimensional Synergistic Representation of Bilateral Reaching Movements. Frontiers in Bioengineering and Biotechnology, 2017, 5, 2.	4.1	18
12	Synergy Repetition Training versus Task Repetition Training in Acquiring New Skill. Frontiers in Bioengineering and Biotechnology, 2017, 5, 9.	4.1	17
13	Hand Grasping Synergies As Biometrics. Frontiers in Bioengineering and Biotechnology, 2017, 5, 26.	4.1	13
14	Pricing Variance, Gamma, and Corridor Swaps Using Multinomial Trees. Journal of Derivatives, 2017, 25, 7-21.	0.3	5
15	Pricing Variance, Gamma and Corridor Swaps Using Multinomial Trees. SSRN Electronic Journal, 2017, , .	0.4	1
16	An Appraisal of the Classic Forest Succession Paradigm with the Shade Tolerance Index. PLoS ONE, 2015, 10, e0117138.	2.5	65
17	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
18	Special Issue of<i>Quantitative Finance</i>on â€˜High Frequency Data Modeling in Financeâ€™. Quantitative Finance, 2015, 15, 1277-1277.	1.7	0

#	Article	IF	Citations
19	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
20	LÃ©vy models and scale invariance properties applied to Geophysics. Physica A: Statistical Mechanics and Its Applications, 2013, 392, 824-839.	2.6	16
21	NUMERICAL SCHEMES FOR OPTION PRICING IN REGIME-SWITCHING JUMP DIFFUSION MODELS. International Journal of Theoretical and Applied Finance, 2013, 16, 1350046.	0.5	18
22	Bayesian fusion of thermal and visible spectra camera data for mean shift tracking with rapid background adaptation. , 2012, , .		12
23	Bayesian fusion of thermal and visible spectra camera data for region based tracking with rapid background adaptation. , 2012, , .		17
24	Detecting market crashes by analysing long-memory effects using high-frequency data. Quantitative Finance, 2012, 12, 623-634.	1.7	20
25	Modelling of forest stand dynamics using Markov chains. Environmental Modelling and Software, 2012, 31, 64-75.	4.5	23
26	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
27	Rare Events Analysis for High-Frequency Equity Data. Wilmott Magazine, 2011, 2011, 74-81.	0.1	9
28	Estimation of the long memory parameter in stochastic volatility models by quadratic variations. Random Operators and Stochastic Equations, 2011, 19, .	0.1	0
29	Study of memory effects in international market indices. Physica A: Statistical Mechanics and Its Applications, 2010, 389, 1653-1664.	2.6	22
30	Probability of Detection and Optimal Sensor Placement for Threshold Based Detection Systems. IEEE Sensors Journal, 2009, 9, 57-60.	4.7	25
31	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
32	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
33	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
34	Stochastic Volatility: Option Pricing using a Multinomial Recombining Tree. Applied Mathematical Finance, 2008, 15, 151-181.	1.2	50
35	Efficient visual servoing with the ABCshift tracking algorithm. , 2008, , .		23
36	A Christmas Celebration for a Sexually Transmitted Fatal Condition. American Journal of Physical Medicine and Rehabilitation, 2008, 87, 1052-1053.	1.4	0

#	ARTICLE	IF	CITATIONS
37	Probabilistic analysis of a passive acoustic diver detection system for optimal sensor placement and extensions to localization and tracking. , 2007, , .		6
38	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
39	VIX Derivatives Valuation and Estimation Based on Closed-Form Series Expansions. SSRN Electronic Journal, 0, , .	0.4	1
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