List of Publications by Year in descending order

3 papers	6 citations	2682572 2 h-index	2917675 2 g-index
3 all docs	3 docs citations	3 times ranked	7 citing authors

#	Article	IF	Citations
1	Volatility Forecast by Volatility Index and Its Use as a Risk Management Tool Under a Value-at-Risk Approach. Review of Pacific Basin Financial Markets and Policies, 2018, 21, 1850010.	0.3	4
2	Impact of Expected Shortfall Approach on Capital Requirement Under Basel. Review of Pacific Basin Financial Markets and Policies, 2019, 22, 1950025.	0.3	2
3	Convolution Approach for Value at Risk Estimation. Review of Pacific Basin Financial Markets and Policies, 2022, 25, .	0.3	0