

List of Publications by Year in descending order

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2682572

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2917675

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times ranked

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citing authors

#	ARTICLE	IF	CITATIONS
1	Convolution Approach for Value at Risk Estimation. Review of Pacific Basin Financial Markets and Policies, 2022, 25, .	0.3	0
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	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