

# Sergey Nasekin

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/4902646/publications.pdf>

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2258059

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#	ARTICLE	IF	CITATIONS
1	Deep learning-based cryptocurrency sentiment construction. <i>Digital Finance</i> , 2020, 2, 39-67.	1.7	12
2	Tail Event Driven ASset allocation: evidence from equity and mutual fundsâ€™ markets. <i>Journal of Asset Management</i> , 2018, 19, 49-63.	1.5	8
3	Quantifying systemic risk with factor copulas. <i>European Journal of Finance</i> , 2020, 26, 1926-1947.	3.1	6
4	Model-driven statistical arbitrage on LETF option markets. <i>Quantitative Finance</i> , 2019, 19, 1817-1837.	1.7	2