

Sergey Nasekin

List of Publications by Year in descending order

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4
papers

28
citations

2258059

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2272923

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g-index

4
all docs

4
docs citations

4
times ranked

13
citing authors

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