

Stefania Corsaro

List of Publications by Year in descending order

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101
citing authors

#	ARTICLE	IF	CITATIONS
1	l1-Regularization in Portfolio Selection with Machine Learning. Mathematics, 2022, 10, 540.	2.2	7
2	Fused Lasso approach in portfolio selection. Annals of Operations Research, 2021, 299, 47-59.	4.1	9
3	Split Bregman iteration for multi-period mean variance portfolio optimization. Applied Mathematics and Computation, 2021, 392, 125715.	2.2	13
4	l1-Regularization for multi-period portfolio selection. Annals of Operations Research, 2020, 294, 75-86.	4.1	9
5	Value-at-Risk dynamics: a copula-VAR approach. European Journal of Finance, 2020, 26, 223-237.	3.1	6
6	A general framework for pricing Asian options under stochastic volatility on parallel architectures. European Journal of Operational Research, 2019, 272, 1082-1095.	5.7	19
7	Adaptive l1-regularization for short-selling control in portfolio selection. Computational Optimization and Applications, 2019, 72, 457-478.	1.6	16
8	Numerical Solution of the Regularized Portfolio Selection Problem. , 2018, , 249-252.		2
9	A parallel wavelet-based pricing procedure for Asian options. Quantitative Finance, 2015, 15, 101-113.	1.7	7
10	Algorithm 944. ACM Transactions on Mathematical Software, 2014, 40, 1-18.	2.9	3
11	Financial Evaluation of Life Insurance Policies in High Performance Computing Environments. Springer Optimization and Its Applications, 2012, , 281-319.	0.9	0
12	Participating life insurance policies: an accurate and efficient parallel software for COTS clusters. Computational Management Science, 2011, 8, 219-236.	1.3	1
13	Measuring Default Risk in a Parallel ALM Software for Life Insurance Portfolios. Lecture Notes in Computer Science, 2011, , 471-478.	1.3	2
14	Wavelet Techniques for Option Pricing on Advanced Architectures. Lecture Notes in Computer Science, 2011, , 447-454.	1.3	0
15	On parallel asset-liability management in life insurance: a forward risk-neutral approach. Parallel Computing, 2010, 36, 390-402.	2.1	8
16	Financial evaluation of Participating Life Insurance Policies in distributed environments. , 2008, , .		1
17	Semi-implicit Covolume Method in 3D Image Segmentation. SIAM Journal of Scientific Computing, 2006, 28, 2248-2265.	2.8	35
18	Interval linear systems: the state of the art. Computational Statistics, 2006, 21, 365-384.	1.5	9

#	ARTICLE	IF	CITATIONS
19	The Impact of Different Stiff ODE Solvers in Parallel Simulation of Diesel Combustion. Lecture Notes in Computer Science, 2005, , 958-968.	1.3	5
20	On the Parallel Implementation of the Fast Wavelet Packet Transform on MIMD Distributed Memory Environments. Lecture Notes in Computer Science, 1999, , 357-366.	1.3	8