Augusto Pianese

List of Publications by Year
in descending order

12 papers	113 citations	1478505 6 h-index	1281871 11 g-index
13 all docs	13 docs citations	13 times ranked	80 citing authors

#	Article	IF	Citations
1	Forecasting Value-at-Risk in turbulent stock markets via the local regularity of the price process. Computational Management Science, 2022, 19, 99-132.	1.3	2
2	Fractal analysis of market (in)efficiency during the COVID-19. Finance Research Letters, 2021, 38, 101851.	6.7	26
3	A distributionâ€based method to gauge market liquidity through scale invariance between investment horizons. Applied Stochastic Models in Business and Industry, 2020, 36, 809-824.	1.5	2
4	On the asymptotic equilibrium of a population system with migration. Insurance: Mathematics and Economics, 2020, 92, 115-127.	1.2	0
5	Fast and unbiased estimator of the time-dependent Hurst exponent. Chaos, 2018, 28, 031102.	2.5	13
6	The optimal rate of return for defined contribution pension systems in a stochastic framework. Pure Mathematics and Applications, 2018, 27, 81-99.	0.4	1
7	A comparison of two legislative approaches to the pay-as-you-go pension system in terms of adequacy. The Italian case. Insurance: Mathematics and Economics, 2016, 68, 203-211.	1.2	6
8	EFFICIENT MARKETS AND BEHAVIORAL FINANCE: A COMPREHENSIVE MULTIFRACTIONAL MODEL. International Journal of Modeling, Simulation, and Scientific Computing, 2015, 18, 1550001.	1.4	8
9	Asset Price Modeling: From Fractional to Multifractional Processes. Profiles in Operations Research, 2015, , 247-285.	0.4	5
10	Multifractional processes in finance. Risk and Decision Analysis, 2014, 5, 1-22.	0.4	14
11	Dynamic immigration control improving inverse old-age dependency ratio in a pay-as-you-go pension system. Decision Support Systems, 2014, 64, 109-117.	5.9	9
12	Modelling stock price movements: multifractality or multifractionality?. Quantitative Finance, 2007, 7, 301-319.	1.7	27