

Alvaro Cartea

List of Publications by Year in descending order

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papers

1,784
citations

430874

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315739

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43
all docs

43
docs citations

43
times ranked

805
citing authors

#	ARTICLE	IF	CITATIONS
1	Pricing in Electricity Markets: A Mean Reverting Jump Diffusion Model with Seasonality. Applied Mathematical Finance, 2005, 12, 313-335.	1.2	361
2	Fractional diffusion models of option prices in markets with jumps. Physica A: Statistical Mechanics and Its Applications, 2007, 374, 749-763.	2.6	220
3	Pricing forward contracts in power markets by the certainty equivalence principle: Explaining the sign of the market risk premium. Journal of Banking and Finance, 2008, 32, 2006-2021.	2.9	126
4	Spot price modeling and the valuation of electricity forward contracts: The role of demand and capacity. Journal of Banking and Finance, 2008, 32, 2502-2519.	2.9	118
5	Buy Low, Sell High: A High Frequency Trading Perspective. SIAM Journal on Financial Mathematics, 2014, 5, 415-444.	1.3	112
6	Incorporating order-flow into optimal execution. Mathematics and Financial Economics, 2016, 10, 339-364.	1.7	90
7	Optimal execution with limit and market orders. Quantitative Finance, 2015, 15, 1279-1291.	1.7	64
8	Algorithmic Trading with Model Uncertainty. SIAM Journal on Financial Mathematics, 2017, 8, 635-671.	1.3	63
9	Where is the Value in High Frequency Trading?. Quarterly Journal of Finance, 2012, 02, 1250014.	0.7	62
10	RISK METRICS AND FINE TUNING OF HIGH-FREQUENCY TRADING STRATEGIES. Mathematical Finance, 2015, 25, 576-611.	1.8	59
11	Enhancing trading strategies with order book signals. Applied Mathematical Finance, 2018, 25, 1-35.	1.2	58
12	Modelling Asset Prices for Algorithmic and High-Frequency Trading. Applied Mathematical Finance, 2013, 20, 512-547.	1.2	55
13	A Closed-Form Execution Strategy to Target Volume Weighted Average Price. SIAM Journal on Financial Mathematics, 2016, 7, 760-785.	1.3	43
14	How much should we pay for interconnecting electricity markets? A real options approach. Energy Economics, 2012, 34, 14-30.	12.1	40
15	Modelling Electricity Prices with Forward Looking Capacity Constraints. Applied Mathematical Finance, 2009, 16, 103-122.	1.2	37
16	Derivatives pricing with marked point processes using tick-by-tick data. Quantitative Finance, 2013, 13, 111-123.	1.7	31
17	ALGORITHMIC TRADING WITH LEARNING. International Journal of Theoretical and Applied Finance, 2016, 19, 1650028.	0.5	24
18	Cross-commodity analysis and applications to risk management. Journal of Futures Markets, 2009, 29, 197-217.	1.8	22

#	ARTICLE	IF	CITATIONS
19	Algorithmic Trading, Stochastic Control, and Mutually Exciting Processes. <i>SIAM Review</i> , 2018, 60, 673-703.	9.5	22
20	How Duration Between Trades of Underlying Securities Affects Option Prices*. <i>Review of Finance</i> , 2010, 14, 749-785.	6.3	20
21	Trading co-integrated assets with price impact. <i>Mathematical Finance</i> , 2019, 29, 542-567.	1.8	19
22	Spoofing and Price Manipulation in Order-Driven Markets. <i>Applied Mathematical Finance</i> , 2020, 27, 67-98.	1.2	19
23	ALGORITHMIC TRADING OF CO-INTEGRATED ASSETS. <i>International Journal of Theoretical and Applied Finance</i> , 2016, 19, 1650038.	0.5	18
24	Model Uncertainty in Commodity Markets. <i>SIAM Journal on Financial Mathematics</i> , 2016, 7, 1-33.	1.3	17
25	Ultra-fast activity and intraday market quality. <i>Journal of Banking and Finance</i> , 2019, 99, 157-181.	2.9	11
26	Speculative trading of electricity contracts in interconnected locations. <i>Energy Economics</i> , 2019, 79, 3-20.	12.1	10
27	The Shadow Price of Latency: Improving Intraday Fill Ratios in Foreign Exchange Markets. <i>SIAM Journal on Financial Mathematics</i> , 2021, 12, 254-294.	1.3	10
28	IRREVERSIBLE INVESTMENTS AND AMBIGUITY AVERSION. <i>International Journal of Theoretical and Applied Finance</i> , 2017, 20, 1750044.	0.5	9
29	Foreign exchange markets with Last Look. <i>Mathematics and Financial Economics</i> , 2019, 13, 1-30.	1.7	9
30	Hedge and Speculate: Replicating Option Payoffs with Limit and Market Orders. <i>SIAM Journal on Financial Mathematics</i> , 2019, 10, 790-814.	1.3	5
31	Online drift estimation for jump-diffusion processes. <i>Bernoulli</i> , 2021, 27, .	1.3	5
32	MARKET MAKING WITH ALPHA SIGNALS. <i>International Journal of Theoretical and Applied Finance</i> , 2020, 23, 2050016.	0.5	4
33	Assessing the Performance of Different Volatility Estimators: A Monte Carlo Analysis. <i>Applied Mathematical Finance</i> , 2012, 19, 535-552.	1.2	3
34	Hedging nontradable risks with transaction costs and price impact. <i>Mathematical Finance</i> , 2020, 30, 833-868.	1.8	3
35	Optimal Execution of Foreign Securities: A Double-Execution Problem with Signatures and Machine Learning. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
36	Adaptive Robust Control in Continuous Time. <i>SIAM Journal on Control and Optimization</i> , 2021, 59, 3912-3945.	2.1	3

#	ARTICLE	IF	CITATIONS
37	LATENCY AND LIQUIDITY RISK. International Journal of Theoretical and Applied Finance, 2021, 24, .	0.5	3
38	Optimal Cross-Border Electricity Trading. SIAM Journal on Financial Mathematics, 2022, 13, 262-294.	1.3	3
39	Market making with minimum resting times. Quantitative Finance, 2019, 19, 903-920.	1.7	1
40	Trading Foreign Exchange Triplets. SIAM Journal on Financial Mathematics, 2020, 11, 690-719.	1.3	1
41	Optimal Cross-Border Electricity Trading. SSRN Electronic Journal, 0, , .	0.4	1
42	Volume Imbalance and Market Making. , 2016, , .		0
43	TRADING STRATEGIES WITHIN THE EDGES OF NO-ARBITRAGE. International Journal of Theoretical and Applied Finance, 2018, 21, 1850025.	0.5	0