

Alvaro Cartea

List of Publications by Year in descending order

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citations

430874

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315739

38
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43
all docs

43
docs citations

43
times ranked

805
citing authors

#	ARTICLE	IF	CITATIONS
1	Optimal Cross-Border Electricity Trading. SIAM Journal on Financial Mathematics, 2022, 13, 262-294.	1.3	3
2	Online drift estimation for jump-diffusion processes. Bernoulli, 2021, 27, .	1.3	5
3	The Shadow Price of Latency: Improving Intraday Fill Ratios in Foreign Exchange Markets. SIAM Journal on Financial Mathematics, 2021, 12, 254-294.	1.3	10
4	Adaptive Robust Control in Continuous Time. SIAM Journal on Control and Optimization, 2021, 59, 3912-3945.	2.1	3
5	LATENCY AND LIQUIDITY RISK. International Journal of Theoretical and Applied Finance, 2021, 24, .	0.5	3
6	Trading Foreign Exchange Triplets. SIAM Journal on Financial Mathematics, 2020, 11, 690-719.	1.3	1
7	MARKET MAKING WITH ALPHA SIGNALS. International Journal of Theoretical and Applied Finance, 2020, 23, 2050016.	0.5	4
8	Hedging nontradable risks with transaction costs and price impact. Mathematical Finance, 2020, 30, 833-868.	1.8	3
9	Spoofing and Price Manipulation in Order-Driven Markets. Applied Mathematical Finance, 2020, 27, 67-98.	1.2	19
10	Trading coâ€­integrated assets with price impact. Mathematical Finance, 2019, 29, 542-567.	1.8	19
11	Hedge and Speculate: Replicating Option Payoffs with Limit and Market Orders. SIAM Journal on Financial Mathematics, 2019, 10, 790-814.	1.3	5
12	Market making with minimum resting times. Quantitative Finance, 2019, 19, 903-920.	1.7	1
13	Speculative trading of electricity contracts in interconnected locations. Energy Economics, 2019, 79, 3-20.	12.1	10
14	Foreign exchange markets with Last Look. Mathematics and Financial Economics, 2019, 13, 1-30.	1.7	9
15	Ultra-fast activity and intraday market quality. Journal of Banking and Finance, 2019, 99, 157-181.	2.9	11
16	Enhancing trading strategies with order book signals. Applied Mathematical Finance, 2018, 25, 1-35.	1.2	58
17	TRADING STRATEGIES WITHIN THE EDGES OF NO-ARBITRAGE. International Journal of Theoretical and Applied Finance, 2018, 21, 1850025.	0.5	0
18	Algorithmic Trading, Stochastic Control, and Mutually Exciting Processes. SIAM Review, 2018, 60, 673-703.	9.5	22

#	ARTICLE	IF	CITATIONS
19	IRREVERSIBLE INVESTMENTS AND AMBIGUITY AVERSION. International Journal of Theoretical and Applied Finance, 2017, 20, 1750044.	0.5	9
20	Algorithmic Trading with Model Uncertainty. SIAM Journal on Financial Mathematics, 2017, 8, 635-671.	1.3	63
21	Incorporating order-flow into optimal execution. Mathematics and Financial Economics, 2016, 10, 339-364.	1.7	90
22	ALGORITHMIC TRADING WITH LEARNING. International Journal of Theoretical and Applied Finance, 2016, 19, 1650028.	0.5	24
23	ALGORITHMIC TRADING OF CO-INTEGRATED ASSETS. International Journal of Theoretical and Applied Finance, 2016, 19, 1650038.	0.5	18
24	A Closed-Form Execution Strategy to Target Volume Weighted Average Price. SIAM Journal on Financial Mathematics, 2016, 7, 760-785.	1.3	43
25	Volume Imbalance and Market Making. , 2016, , .		0
26	Model Uncertainty in Commodity Markets. SIAM Journal on Financial Mathematics, 2016, 7, 1-33.	1.3	17
27	Optimal execution with limit and market orders. Quantitative Finance, 2015, 15, 1279-1291.	1.7	64
28	RISK METRICS AND FINE TUNING OF HIGH-FREQUENCY TRADING STRATEGIES. Mathematical Finance, 2015, 25, 576-611.	1.8	59
29	Buy Low, Sell High: A High Frequency Trading Perspective. SIAM Journal on Financial Mathematics, 2014, 5, 415-444.	1.3	112
30	Derivatives pricing with marked point processes using tick-by-tick data. Quantitative Finance, 2013, 13, 111-123.	1.7	31
31	Modelling Asset Prices for Algorithmic and High-Frequency Trading. Applied Mathematical Finance, 2013, 20, 512-547.	1.2	55
32	Where is the Value in High Frequency Trading?. Quarterly Journal of Finance, 2012, 02, 1250014.	0.7	62
33	Assessing the Performance of Different Volatility Estimators: A Monte Carlo Analysis. Applied Mathematical Finance, 2012, 19, 535-552.	1.2	3
34	How much should we pay for interconnecting electricity markets? A real options approach. Energy Economics, 2012, 34, 14-30.	12.1	40
35	How Duration Between Trades of Underlying Securities Affects Option Prices*. Review of Finance, 2010, 14, 749-785.	6.3	20
36	Modelling Electricity Prices with Forward Looking Capacity Constraints. Applied Mathematical Finance, 2009, 16, 103-122.	1.2	37

#	ARTICLE	IF	CITATIONS
37	Cross-commodity analysis and applications to risk management. Journal of Futures Markets, 2009, 29, 197-217.	1.8	22
38	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
39	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
40	Fractional diffusion models of option prices in markets with jumps. Physica A: Statistical Mechanics and Its Applications, 2007, 374, 749-763.	2.6	220
41	Pricing in Electricity Markets: A Mean Reverting Jump Diffusion Model with Seasonality. Applied Mathematical Finance, 2005, 12, 313-335.	1.2	361
42	Optimal Execution of Foreign Securities: A Double-Execution Problem with Signatures and Machine Learning. SSRN Electronic Journal, 0, , .	0.4	3
43	Optimal Cross-Border Electricity Trading. SSRN Electronic Journal, 0, , .	0.4	1