Giorgio Consigli

List of Publications by Year
in descending order

35 papers	643 citations	1039880 9 h-index	610775 24 g-index
43 all docs	43 docs citations	43 times ranked	468 citing authors

#	Article	IF	Citations
1	Introduction to the Proceedings of the 15th International Conference on Stochastic Programming 2019 (ICSP 2019): discrete stochastic optimization in finance. Quantitative Finance, 2022, 22, 28-30.	0.9	0
2	A stochastic programming model for dynamic portfolio management with financial derivatives. Journal of Banking and Finance, 2022, 140, 106445.	1.4	4
3	Optimal chance-constrained pension fund management through dynamic stochastic control. OR Spectrum, 2022, 44, 967-1007.	2.1	1
4	Interval-based stochastic dominance: theoretical framework and application to portfolio choices. Annals of Operations Research, 2021, 307, 329-361.	2.6	0
5	Long-term individual financial planning under stochastic dominance constraints. Annals of Operations Research, 2020, 292, 973-1000.	2.6	10
6	A copula-based scenario tree generation algorithm for multiperiod portfolio selection problems. Annals of Operations Research, 2020, 292, 849-881.	2.6	14
7	Stochastic optimization: theory and applications. Annals of Operations Research, 2020, 292, 575-580.	2.6	3
8	Volatility versus downside risk: performance protection in dynamic portfolio strategies. Computational Management Science, 2019, 16, 433-479.	0.8	7
9	Data-driven optimization in management. Computational Management Science, 2019, 16, 371-374.	0.8	0
10	Portfolio choice under cumulative prospect theory: sensitivity analysis and an empirical study. Computational Management Science, 2019, 16, 129-154.	0.8	4
11	Asset-liability management and goal-based investing for retail business. International Journal of Financial Engineering and Risk Management, 2018, 2, 308.	0.2	0
12	Optimal insurance portfolios risk-adjusted performance through dynamic stochastic programming. Computational Management Science, 2018, 15, 599-632.	0.8	7
13	Multi-Period Risk Measures and Optimal Investment Policies. Profiles in Operations Research, 2017, , 1-34.	0.3	2
14	Optimal Financial Decision Making Under Uncertainty. Profiles in Operations Research, 2017, , 255-290.	0.3	4
15	The Predictive Ability of the Bond Stock Earnings Yield Differential Model. , 2016, , 93-123.		0
16	Special Issue on Stochastic Optimization Approaches to Financial and Energy Markets. Quantitative Finance, 2016, 16, 187-188.	0.9	0
17	Financial Optimization: optimization paradigms and financial planning under uncertainty. OR Spectrum, 2015, 37, 553-557.	2.1	5
18	Applying stochastic programming to insurance portfolios stress-testing. Quantitative Finance Letters, 2014, 2, 7-13.	0.2	8

#	Article	IF	Citations
19	Optimal Stochastic Programming-Based Personal Financial Planning with Intermediate and Long-Term Goals. World Scientific Series in Finance, 2013, , 43-68.	0.1	0
20	Retirement planning in individual asset-liability management. IMA Journal of Management Mathematics, 2012, 23, 365-396.	1.1	24
21	Scenario-based dynamic corporate bond portfolio management. IMA Journal of Management Mathematics, 2012, 23, 341-364.	1.1	6
22	The Predictive Ability of the Bond-Stock Earnings Yield Differential Model. , 2012, , 445-462.		0
23	Path-dependent scenario trees for multistage stochastic programmes in finance. Quantitative Finance, 2012, 12, 1265-1281.	0.9	13
24	The bond-stock yield differential as a risk indicator in financial markets. Journal of Risk, 2009, 11, 3-24.	0.1	14
25	The Predictive Ability of the Bond-Stock Earnings Yield Differential Model. Journal of Portfolio Management, 2008, 34, 63-80.	0.3	25
26	Asset-Liability management for individual investors. , 2008, , 751-827.		3
27	Estimating Parameters in a Pricing Model with State-Dependent Shocks. Springer Optimization and Its Applications, 2008, , 231-244.	0.6	0
28	Pricing nondiversifiable credit risk in the corporate Eurobond market. Journal of Banking and Finance, 2007, 31, 2233-2263.	1.4	12
29	Chapter 17 Assetâ€"Liability Management for Individual Investors. Handbook of Asset and Liability Management, 2007, , 751-827.	0.4	3
30	Heavy-tailed distributional model for operational losses. Journal of Operational Risk, 2007, 2, 55-90.	0.0	11
31	Tail estimation and meanâ€"VaR portfolio selection in markets subject to financial instability. Journal of Banking and Finance, 2002, 26, 1355-1382.	1.4	48
32	A simulation environment for discontinuous portfolio value processes. Applied Stochastic Models in Business and Industry, 2001, 17, 41-55.	0.9	2
33	Scenarios for Multistage Stochastic Programs. Annals of Operations Research, 2000, 100, 25-53.	2.6	380
34	Dynamic Stochastic Programming For Asset-liability Management. SSRN Electronic Journal, 1998, , .	0.4	16
35	Optimal long-term Tier 1 employee pension management with an application to Chinese urban areas. Quantitative Finance, 0, , 1-26.	0.9	0