Maria Letizia Guerra

List of Publications by Year
in descending order

27 papers	426 citations	1163117 8 h-index	752698 20 g-index
30 all docs	30 docs citations	30 times ranked	253 citing authors

#	Article	IF	Citations
1	Value Creation and Investment Projects: An Application of Fuzzy Sensitivity Analysis to Project Financing Transactions. International Journal of Information Technology and Decision Making, 2022, 21, 1683-1714.	3.9	2
2	On the approximation of a membership function by empirical quantile functions. International Journal of Approximate Reasoning, 2020, 124, 133-146.	3.3	6
3	Value at Risk Based on Fuzzy Numbers. Axioms, 2020, 9, 98.	1.9	3
4	Bitcoin Analysis and Forecasting through Fuzzy Transform. Axioms, 2020, 9, 139.	1.9	4
5	Interval Analysis and Calculus for Interval-Valued Functions of a Single Variable. Part I: Partial Orders, gH-Derivative, Monotonicity. Axioms, 2019, 8, 113.	1.9	8
6	Quantile and expectile smoothing based on L1-norm and L2-norm fuzzy transforms. International Journal of Approximate Reasoning, 2019, 107, 17-43.	3.3	9
7	Value Function Computation in Fuzzy Models by Differential Evolution. International Journal of Fuzzy Systems, 2017, 19, 1025-1031.	4.0	4
8	On possibilistic representations of fuzzy intervals. Information Sciences, 2017, 405, 33-54.	6.9	14
9	A new approach to linear programming with interval costs. , 2017, , .		0
10	Crisp profile symmetric decomposition of fuzzy numbers. Applied Mathematical Sciences, 2016, 10, 1373-1389.	0.1	1
11	Interval and fuzzy Average Internal Rate of Return for investment appraisal. Fuzzy Sets and Systems, 2014, 257, 217-241.	2.7	17
12	A comparison index for interval ordering based on generalized Hukuhara difference. Soft Computing, 2012, 16, 1931-1943.	3.6	21
13	Interval and Fuzzy Average Internal Rate of Return for Investment Appraisal. SSRN Electronic Journal, 2012, , .	0.4	1
14	Average Rate of Return with Uncertainty. Communications in Computer and Information Science, 2012, , 64-73.	0.5	1
15	A comparison index for interval ordering. , 2011, , .		3
16	Option price sensitivities through fuzzy numbers. Computers and Mathematics With Applications, 2011, 61, 515-526.	2.7	29
17	Value Function Computation in Fuzzy Real Options by Differential Evolution. , 2009, , .		0
18	Fuzzy Option Value with Stochastic Volatility Models. , 2009, , .		4

#	Article	IF	Citations
19	Parametrized Fuzzy Numbers for Option Pricing. IEEE International Conference on Fuzzy Systems, 2007, , .	0.0	9
20	Fitting prices with a complete model. Journal of Banking and Finance, 2006, 30, 247-258.	2.9	8
21	Simulation of fuzzy dynamical systems using the LU-representation of fuzzy numbersâ˜†. Chaos, Solitons and Fractals, 2006, 29, 638-652.	5.1	28
22	Parametric representation of fuzzy numbers and application to fuzzy calculus. Fuzzy Sets and Systems, 2006, 157, 2423-2455.	2.7	149
23	Approximate fuzzy arithmetic operations using monotonic interpolations. Fuzzy Sets and Systems, 2005, 150, 5-33.	2.7	62
24	Testing robustness in calibration of stochastic volatility models. European Journal of Operational Research, 2005, 163, 145-153.	5.7	4
25	A comparative simulation study for estimating diffusion coefficient. Mathematics and Computers in Simulation, 2000, 53, 193-203.	4.4	3
26	An Algorithm for Step Control in Numerical Solution of SDE. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 1998, 31, 231-236.	0.4	0
27	Quantile and Expectile Smoothing based on L1-norm and L2-norm F-transforms. SSRN Electronic Journal, 0, , .	0.4	1