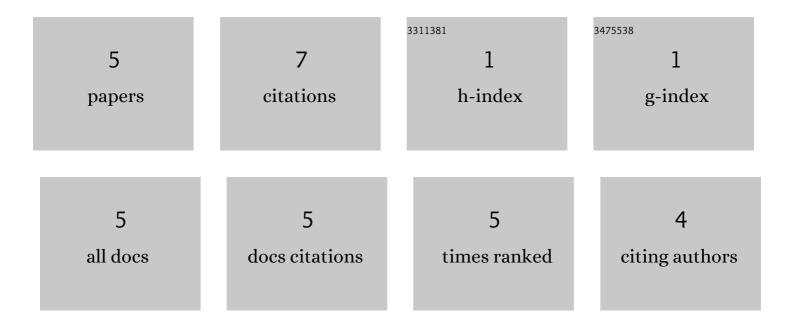
Federico Severino

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/6833163/publications.pdf Version: 2024-02-01



#	Article	IF	CITATIONS
1	lsometric operators on Hilbert spaces and Wold decomposition of stationary time series. Decisions in Economics and Finance, 2016, 39, 203-234.	1.8	3
2	Weak time-derivatives and no-arbitrage pricing. Finance and Stochastics, 2018, 22, 1007-1036.	1.1	3
3	On horizon-consistent mean-variance portfolio allocation. Annals of Operations Research, 0, , .	4.1	1
4	On time-consistent multi-horizon portfolio allocation. SSRN Electronic Journal, 0, , .	0.4	0
5	Long-Term Risk with Stochastic Interest Rates. SSRN Electronic Journal, 0, , .	0.4	0