

# Federico Severino

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/6833163/publications.pdf>

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5  
papers

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citations

3311381  
1  
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3475538  
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5  
all docs

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docs citations

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times ranked

4  
citing authors

#	ARTICLE	IF	CITATIONS
1	Isometric 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