

Federico Severino

List of Publications by Year in descending order

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5
papers

7
citations

3311381
1
h-index

3475538
1
g-index

5
all docs

5
docs citations

5
times ranked

4
citing authors

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