Rosella Giacometti

List of Publications by Year
in descending order

38	421	933447 10	839539 18
papers	citations	h-index	g-index

39	39	39	296
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Measuring financial risk and portfolio optimization with a non-Gaussian multivariate model. Annals of Operations Research, 2012, 201, 325-343.	4.1	53
2	Stable distributions in the Blackâ€“Litterman approach to asset allocation. Quantitative Finance, 2007, 7, 423-433.	1.7	42
3	Factor decomposition of the Eurozone sovereign CDS spreads. Journal of International Money and Finance, 2016, 65, 1-23.	2.5	40
4	A comparison of the Leeâ€“Carter model and ARâ€“ARCH model for forecasting mortality rates. Insurance: Mathematics and Economics, 2012, 50, 85-93.	1.2	38
5	Robust and sparse banking network estimation. European Journal of Operational Research, 2018, 270, 51-65.	5.7	38
6	Aggregation issues in operational risk. Journal of Operational Risk, 2008, 3, 3-23.	0.2	31
7	Calibrating affine stochastic mortality models using term assurance premiums. Insurance: Mathematics and Economics, 2011, 49, 53-60.	1.2	30
8	Network tail risk estimation in the European banking system. Journal of Economic Dynamics and Control, 2021, 127, 104125.	1.6	15
9	Risk factor analysis and portfolio immunization in the corporate bond market. European Journal of Operational Research, 2005, 161, 348-363.	5.7	13
10	Intensity-based framework for surrender modeling in life insurance. Insurance: Mathematics and Economics, 2017, 72, 189-196.	1.2	13
11	Sparse precision matrices for minimum variance portfolios. Computational Management Science, 2019, 16, 375-400.	1.3	13
12	A Stochastic Model for Mortality Rate on Italian Data. Journal of Optimization Theory and Applications, 2011, 149, 216-228.	1.5	10
13	Estimating the probability of multiple EU sovereign defaults using CDS and bond data. Quantitative Finance, 2015, 15, 61-78.	1.7	9
14	On pricing of credit spread options. European Journal of Operational Research, 2005, 163, 52-64.	5.7	7
15	Portfolio Selection with Uncertainty Measures Consistent with Additive Shifts. Prague Economic Papers, 2015, 24, 3-16.	0.5	7
16	Estimating the Joint Probability of Default Using CreditDefault Swap and Bond Data. Journal of Fixed Income, 2011, 21, 44-58.	0.5	6
17	Credit default swaps: implied ratings versus official ones. 4or, 2012, 10, 163-180.	1.6	6
18	Bayesian estimation of truncated data with applications to operational risk measurement. Quantitative Finance, 2014, 14, 863-888.	1.7	6

#	Article	IF	Citations
19	Performance of a Hedged Stochastic Portfolio Model in the Presence of Extreme Events. Computational Economics, 2001, 17, 239-252.	2.6	5
20	Using the Black and Litterman framework for stress test analysis in asset management. Journal of Asset Management, 2010, 11, 286-297.	1.5	5
21	Tail risks in large portfolio selection: penalized quantile and expectile minimum deviation models. Quantitative Finance, 2021, 21, 243-261.	1.7	5
22	A nonparametric model for analysis of the EURO bond market. Journal of Economic Dynamics and Control, 2003, 27, 1113-1131.	1.6	4
23	A stochastic optimization model for gas retail with temperature scenarios and oil price parameters. IMA Journal of Management Mathematics, 2010, 21, 149-163.	1.6	3
24	Systemic risk attribution in the EU. Journal of the Operational Research Society, 2019, 70, 1115-1128.	3.4	3
25	Hedging Electricity Portfolio for a Hydro-energy Producer via Stochastic Programming. Profiles in Operations Research, 2011, , 163-179.	0.4	3
26	Closed-Form Solution for Defaultable Bond Options under a Two-Factor Gaussian Model for Risky Rates Modeling. Journal of Derivatives, 2020, 28, 88-103.	0.3	3
27	A Multi-Stage Stochastic Electricity Portfolio Model with Forwards Contracts. , 2010, , .		2
28	Time Series and Copula Dependency Analysis for Eurozone Sovereign Bond Returns. Journal of Fixed Income, 2014, 24, 75-87.	0.5	2
29	A Three-Factor Model for Mortality Modeling. North American Actuarial Journal, 2015, 19, 129-141.	1.4	2
30	Sparse Precision Matrices for Minimum Variance Portfolios. SSRN Electronic Journal, 2017, , .	0.4	2
31	Market implied volatilities for defaultable bonds. Annals of Operations Research, 2019, 275, 669-683.	4.1	2
32	Structural Credit Risk Models with Subordinated Processes. Journal of Applied Mathematics, 2013, 2013, 1-12.	0.9	1
33	Tail Risks in Large Portfolio Selection: Penalized Quantile and Expectile Minimum Deviation Models. SSRN Electronic Journal, 0, , .	0.4	1
34	Risk attribution and interconnectedness in the EU via CDS data. Computational Management Science, 2020, 17, 549-567.	1.3	1
35	On Optimal Design of Treasury Bonds. Computational Economics, 1999, 13, 25-39.	2.6	0
36	Bond portfolio management with repo contracts: the Italian case. Annals of Operations Research, 2000, 97, 111-129.	4.1	0

#	Article	IF	Citations
37	14th International Conference on Computational Management Science. Computational Management Science, 2019, 16, 1-2.	1.3	0
38	Joint tails impact in stochastic volatility portfolio selection models. Annals of Operations Research, 2020, 292, 833-848.	4.1	0