

Rosella Giacometti

List of Publications by Year in descending order

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papers

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39
all docs

39
docs citations

39
times ranked

296
citing authors

#	ARTICLE	IF	CITATIONS
1	Tail risks in large portfolio selection: penalized quantile and expectile minimum deviation models. <i>Quantitative Finance</i> , 2021, 21, 243-261.	1.7	5
2	Network tail risk estimation in the European banking system. <i>Journal of Economic Dynamics and Control</i> , 2021, 127, 104125.	1.6	15
3	Joint tails impact in stochastic volatility portfolio selection models. <i>Annals of Operations Research</i> , 2020, 292, 833-848.	4.1	0
4	Risk attribution and interconnectedness in the EU via CDS data. <i>Computational Management Science</i> , 2020, 17, 549-567.	1.3	1
5	Closed-Form Solution for Defaultable Bond Options under a Two-Factor Gaussian Model for Risky Rates Modeling. <i>Journal of Derivatives</i> , 2020, 28, 88-103.	0.3	3
6	Systemic risk attribution in the EU. <i>Journal of the Operational Research Society</i> , 2019, 70, 1115-1128.	3.4	3
7	14th International Conference on Computational Management Science. <i>Computational Management Science</i> , 2019, 16, 1-2.	1.3	0
8	Sparse precision matrices for minimum variance portfolios. <i>Computational Management Science</i> , 2019, 16, 375-400.	1.3	13
9	Market implied volatilities for defaultable bonds. <i>Annals of Operations Research</i> , 2019, 275, 669-683.	4.1	2
10	Robust and sparse banking network estimation. <i>European Journal of Operational Research</i> , 2018, 270, 51-65.	5.7	38
11	Intensity-based framework for surrender modeling in life insurance. <i>Insurance: Mathematics and Economics</i> , 2017, 72, 189-196.	1.2	13
12	Sparse Precision Matrices for Minimum Variance Portfolios. <i>SSRN Electronic Journal</i> , 2017, , .	0.4	2
13	Factor decomposition of the Eurozone sovereign CDS spreads. <i>Journal of International Money and Finance</i> , 2016, 65, 1-23.	2.5	40
14	A Three-Factor Model for Mortality Modeling. <i>North American Actuarial Journal</i> , 2015, 19, 129-141.	1.4	2
15	Estimating the probability of multiple EU sovereign defaults using CDS and bond data. <i>Quantitative Finance</i> , 2015, 15, 61-78.	1.7	9
16	Portfolio Selection with Uncertainty Measures Consistent with Additive Shifts. <i>Prague Economic Papers</i> , 2015, 24, 3-16.	0.5	7
17	Time Series and Copula Dependency Analysis for Eurozone Sovereign Bond Returns. <i>Journal of Fixed Income</i> , 2014, 24, 75-87.	0.5	2
18	Bayesian estimation of truncated data with applications to operational risk measurement. <i>Quantitative Finance</i> , 2014, 14, 863-888.	1.7	6

#	ARTICLE	IF	CITATIONS
19	Structural Credit Risk Models with Subordinated Processes. Journal of Applied Mathematics, 2013, 2013, 1-12.	0.9	1
20	Measuring financial risk and portfolio optimization with a non-Gaussian multivariate model. Annals of Operations Research, 2012, 201, 325-343.	4.1	53
21	Credit default swaps: implied ratings versus official ones. 4or, 2012, 10, 163-180.	1.6	6
22	A comparison of the Lee&Carter model and AR&ARCH model for forecasting mortality rates. Insurance: Mathematics and Economics, 2012, 50, 85-93.	1.2	38
23	A Stochastic Model for Mortality Rate on Italian Data. Journal of Optimization Theory and Applications, 2011, 149, 216-228.	1.5	10
24	Calibrating affine stochastic mortality models using term assurance premiums. Insurance: Mathematics and Economics, 2011, 49, 53-60.	1.2	30
25	Estimating the Joint Probability of Default Using CreditDefault Swap and Bond Data. Journal of Fixed Income, 2011, 21, 44-58.	0.5	6
26	Hedging Electricity Portfolio for a Hydro-energy Producer via Stochastic Programming. Profiles in Operations Research, 2011, , 163-179.	0.4	3
27	A Multi-Stage Stochastic Electricity Portfolio Model with Forwards Contracts. , 2010, , .		2
28	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
29	Using the Black and Litterman framework for stress test analysis in asset management. Journal of Asset Management, 2010, 11, 286-297.	1.5	5
30	Aggregation issues in operational risk. Journal of Operational Risk, 2008, 3, 3-23.	0.2	31
31	Stable distributions in the Black&Litterman approach to asset allocation. Quantitative Finance, 2007, 7, 423-433.	1.7	42
32	Risk factor analysis and portfolio immunization in the corporate bond market. European Journal of Operational Research, 2005, 161, 348-363.	5.7	13
33	On pricing of credit spread options. European Journal of Operational Research, 2005, 163, 52-64.	5.7	7
34	A nonparametric model for analysis of the EURO bond market. Journal of Economic Dynamics and Control, 2003, 27, 1113-1131.	1.6	4
35	Performance of a Hedged Stochastic Portfolio Model in the Presence of Extreme Events. Computational Economics, 2001, 17, 239-252.	2.6	5
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	On Optimal Design of Treasury Bonds. Computational Economics, 1999, 13, 25-39.	2.6	0
38	Tail Risks in Large Portfolio Selection: Penalized Quantile and Expectile Minimum Deviation Models. SSRN Electronic Journal, 0, , .	0.4	1