Maillet Bertrand

List of Publications by Year
in descending order

25 papers	435 citations	840776 11 h-index	794594 19 g-index
29 all docs	29 docs citations	29 times ranked	297 citing authors

#	Article	IF	Citations
1	Risk models-at-risk. Journal of Banking and Finance, 2014, 44, 72-92.	2.9	81
2	A SURVEY ON THE FOUR FAMILIES OF PERFORMANCE MEASURES. Journal of Economic Surveys, 2014, 28, 917-942.	6.6	53
3	Global minimum variance portfolio optimisation under some model risk: A robust regression-based approach. European Journal of Operational Research, 2015, 244, 289-299.	5.7	47
4	X-SOM and L-SOM: A double classification approach for missing value imputation. Neurocomputing, 2010, 73, 1103-1108.	5.9	44
5	A dynamic autoregressive expectile for time-invariant portfolio protection strategies. Journal of Economic Dynamics and Control, 2014, 46, 1-29.	1.6	36
6	An index of market shocks based on multiscale analysis*. Quantitative Finance, 2003, 3, 88-97.	1.7	26
7	A note on skewness and kurtosis adjusted option pricing models under the Martingale restriction*. Quantitative Finance, 2004, 4, 479-488.	1.7	25
8	Further insights on the puzzle of technical analysis profitability. European Journal of Finance, 2000, 6, 196-224.	3.1	24
9	The approximate option pricing model: performances and dynamic properties. Journal of Multinational Financial Management, 2001, 11, 427-443.	2.3	16
10	â€œOn the (Ab)use of Omega ?â€ Journal of Empirical Finance, 2018, 46, 11-33.	1.8	15
11	A note on skewness and kurtosis adjusted option pricing models under the Martingale restriction. Quantitative Finance, 2004, 4, 479-488.	1.7	15
12	Understanding and reducing variability of SOM neighbourhood structure. Neural Networks, 2006, 19, 838-846.	5.9	10
13	Sparse Linear Combination of SOMs for Data Imputation: Application to Financial Database. Lecture Notes in Computer Science, 2009, , 290-297.	1.3	5
14	Du risque des mesures de risque systÃ©mique. Revue Economique, 2016, Vol. 67, 263-278.	0.3	4
15	La macroÃ©conomie-en-risque. Revue Economique, 2015, Vol. 66, 769-782.	0.3	3
16	An Economic Evaluation of Model Risk in Longâ€term Asset Allocations. Review of International Economics, 2013, 21, 475-491.	1.3	1
17	A R-SOM Analysis of the Link between Financial Market Conditions and a Systemic Risk Index Based on ICA-Factors of Systemic Risk Measures. , 2016, , .		1
18	Du MEDAF avec risque systÃ©mique ÃÂlaÂdÃ©termination des institutions financiÃ¨res dâ€™importance systÃ©mique. Revue Economique, 2018, Vol. 69, 443-475.	0.3	1

#	ARTICLE	IF	CITATIONS
19	Tradable or nontradable factorsâ€"what does the Hansenâ€"Jagannathan distance tell us?. International Review of Economics and Finance, 2021, 71, 853-879.	4.5	1
20	A meta-measure of performance related to both investors and investments characteristics. Annals of Operations Research, 2022, 313, 1405-1447.	4.1	1
21	Quand lâ€™union fait la forceÂ: un indice de risque systÃ©mique. Revue Economique, 2017, Vol. 68, 87-106.	0.3	1
22	Technical analysis profitability when exchange rates are pegged: A note. European Journal of Finance, 2005, 11, 463-470.	3.1	0
23	Do misalignments predict aggregated stock-market volatility?. Economics Letters, 2008, 100, 317-320.	1.9	0
24	L'approche dare pour une mesure de risque diversifiÃ©e. Revue Economique, 2010, Vol. 61, 635-643.	0.3	0
25	Dâ€™un indice de dÃ©tection dâ€™anomalies Ã lâ€™usage des investisseurs. Revue Economique, 2016, Vol. 67, 1037-1056.	0.3	0