

Pietro Siorpaes

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/7798185/publications.pdf>

Version: 2024-02-01

8
papers

67
citations

1937685
4
h-index

1588992
8
g-index

8
all docs

8
docs citations

8
times ranked

38
citing authors

#	ARTICLE	IF	CITATIONS
1	Pathwise versions of the Burkholderâ€“Davisâ€“Gundy inequality. Bernoulli, 2015, 21, .	1.3	19
2	Pathwise stochastic calculus with local times. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2018, 54, .	1.1	13
3	Riemann-integration and a new proof of the Bichtelerâ€“Dellacherie theorem. Stochastic Processes and Their Applications, 2014, 124, 1226-1235.	0.9	11
4	Optimal investment and price dependence in a semi-static market. Finance and Stochastics, 2015, 19, 161-187.	1.1	10
5	DO ARBITRAGEâ€“FREE PRICES COME FROM UTILITY MAXIMIZATION?. Mathematical Finance, 2016, 26, 602-616.	1.8	6
6	Applications of pathwise Burkholderâ€“Davisâ€“Gundy inequalities. Bernoulli, 2018, 24, .	1.3	4
7	On a dyadic approximation of predictable processes of finite variation. Electronic Communications in Probability, 2014, 19, .	0.4	2
8	Local times and Tanakaâ€“Meyer formulae for $c\tilde{A}l\tilde{A}g$ paths. Electronic Journal of Probability, 2021, 26, .	1.0	2