Pietro Siorpaes

List of Publications by Year
in descending order

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