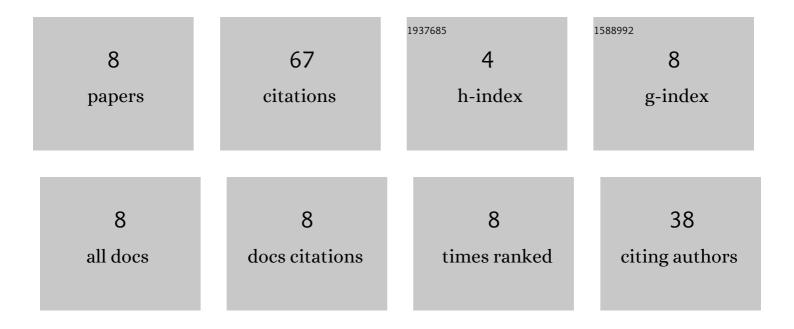
Pietro Siorpaes

List of Publications by Year in descending order

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DIETRO SIODDAES

#	Article	IF	CITATIONS
1	Local times and Tanaka–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 Burkholder–Davis–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 Burkholder–Davis–Gundy inequality. Bernoulli, 2015, 21, .	1.3	19
7	Riemann-integration and a new proof of the Bichteler–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