# Alessandra Cretarola

List of Publications by Year
in descending order

Source: https://exaly.com/author-pdf/7815174/publications.pdf

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|---|---|---|---|
| 24 papers | 302 citations | 1040056 9 h-index | 996975 15 g-index |
| 24 all docs | 24 docs citations | 24 times ranked | 118 citing authors |

| # | Article | IF | Citations |
|---|---|---|---|
| 1 | Detecting bubbles in Bitcoin price dynamics via market exuberance. Annals of Operations Research, 2021, 299, 459-479. | 4.1 | 39 |
| 2 | Quadratic Hedging Methods for Defaultable Claims. Applied Mathematics and Optimization, 2007, 56, 425-443. | 1.6 | 28 |
| 3 | BSDEs under partial information and financial applications. Stochastic Processes and Their Applications, 2014, 124, 2628-2653. | 0.9 | 27 |
| 4 | LOCAL RISK MINIMIZATION FOR DEFAULTABLE MARKETS. Mathematical Finance, 2009, 19, 669-689. | 1.8 | 26 |
| 5 | Bubble regime identification in an attention-based model for Bitcoin and Ethereum price dynamics. Economics Letters, 2020, 191, 108831. | 1.9 | 25 |
| 6 | Local Risk-Minimization for Defaultable Claims with Recovery Process. Applied Mathematics and Optimization, 2012, 65, 293-314. | 1.6 | 18 |
| 7 | Market attention and Bitcoin price modeling: theory, estimation and option pricing. Decisions in Economics and Finance, 2020, 43, 187-228. | 1.8 | 17 |
| 8 | GKW representation theorem under restricted information: An application to risk-minimization. Stochastics and Dynamics, 2014, 14, 1350019. | 1.2 | 15 |
| 9 | Model-based arbitrage in multi-exchange models for Bitcoin price dynamics. Digital Finance, 2019, 1, 23-46. | 1.7 | 14 |
| 10 | Hedging of unit-linked life insurance contracts with unobservable mortality hazard rate via local risk-minimization. Insurance: Mathematics and Economics, 2015, 60, 47-60. | 1.2 | 11 |
| 11 | Unit-linked life insurance policies: Optimal hedging in partially observable market models. Insurance: Mathematics and Economics, 2017, 76, 149-163. | 1.2 | 11 |
| 12 | A benchmark approach to risk-minimization under partial information. Insurance: Mathematics and Economics, 2014, 55, 129-146. | 1.2 | 10 |
| 13 | Optimal consumption policies in illiquid markets. Finance and Stochastics, 2011, 15, 85-115. | 1.1 | 9 |
| 14 | Local risk-minimization under the benchmark approach. Mathematics and Financial Economics, 2014, 8, 109-134. | 1.7 | 8 |
| 15 | Optimal reinsurance and investment under common shock dependence between financial and actuarial markets. Insurance: Mathematics and Economics, 2022, 105, 252-278. | 1.2 | 8 |
| 16 | Local risk-minimization under restricted information on asset prices. Electronic Journal of Probability, 2015, 20, . | 1.0 | 6 |
| 17 | Is Arbitrage Possible in the Bitcoin Market? (Work-In-Progress Paper). Lecture Notes in Computer Science, 2019, , 243-251. | 1.3 | 6 |
| 18 | Blockchain and cryptocurrencies: economic and financial research. Decisions in Economics and Finance, 2021, 44, 781-787. | 1.8 | 6 |

| # | Article | IF | Citations |
|---|---|---|---|
| 19 | The FÃ¶llmerâ€“Schweizer decomposition under incomplete information. Stochastics, 2017, 89, 1166-1200. | 1.1 | 4 |
| 20 | A Continuous Time Model for Bitcoin Price Dynamics. , 2018, , 273-277. | | 4 |
| 21 | Indifference pricing of pure endowments via BSDEs under partial information. Scandinavian Actuarial Journal, 2020, 2020, 904-933. | 1.7 | 4 |
| 22 | Modeling Bitcoin Price and Bubbles. , 0, , . | | 2 |
| 23 | Optimal Investment and Proportional Reinsurance in a Regime-Switching Market Model under Forward Preferences. Mathematics, 2021, 9, 1610. | 2.2 | 2 |
| 24 | Indifference Pricing of Pure Endowments Via BSDEs under Partial Information. SSRN Electronic Journal, 0, , . | 0.4 | 2 |