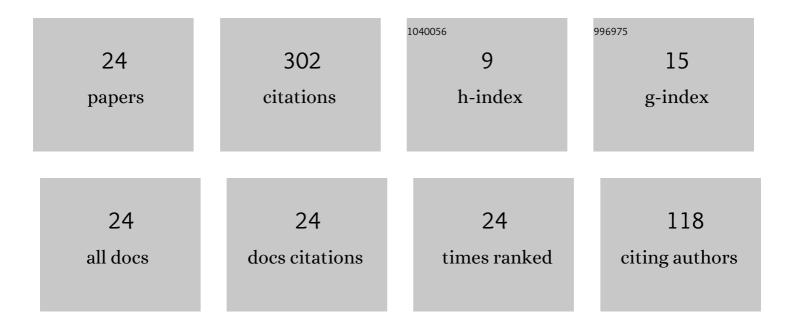
Alessandra Cretarola

List of Publications by Year in descending order

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ALESSANDRA CRETAROLA

#	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	ls 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 Föllmer–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