

Alessandra Cretarola

List of Publications by Year in descending order

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

Version: 2024-02-01

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	Optimal reinsurance and investment under common shock dependence between financial and actuarial markets. <i>Insurance: Mathematics and Economics</i> , 2022, 105, 252-278.	1.2	8
2	Detecting bubbles in Bitcoin price dynamics via market exuberance. <i>Annals of Operations Research</i> , 2021, 299, 459-479.	4.1	39
3	Optimal Investment and Proportional Reinsurance in a Regime-Switching Market Model under Forward Preferences. <i>Mathematics</i> , 2021, 9, 1610.	2.2	2
4	Blockchain and cryptocurrencies: economic and financial research. <i>Decisions in Economics and Finance</i> , 2021, 44, 781-787.	1.8	6
5	Market attention and Bitcoin price modeling: theory, estimation and option pricing. <i>Decisions in Economics and Finance</i> , 2020, 43, 187-228.	1.8	17
6	Bubble regime identification in an attention-based model for Bitcoin and Ethereum price dynamics. <i>Economics Letters</i> , 2020, 191, 108831.	1.9	25
7	Indifference pricing of pure endowments via BSDEs under partial information. <i>Scandinavian Actuarial Journal</i> , 2020, 2020, 904-933.	1.7	4
8	Model-based arbitrage in multi-exchange models for Bitcoin price dynamics. <i>Digital Finance</i> , 2019, 1, 23-46.	1.7	14
9	Is Arbitrage Possible in the Bitcoin Market? (Work-In-Progress Paper). <i>Lecture Notes in Computer Science</i> , 2019, , 243-251.	1.3	6
10	A Continuous Time Model for Bitcoin Price Dynamics. , 2018, , 273-277.		4
11	Unit-linked life insurance policies: Optimal hedging in partially observable market models. <i>Insurance: Mathematics and Economics</i> , 2017, 76, 149-163.	1.2	11
12	The Föllmer-Schweizer decomposition under incomplete information. <i>Stochastics</i> , 2017, 89, 1166-1200.	1.1	4
13	Local risk-minimization under restricted information on asset prices. <i>Electronic Journal of Probability</i> , 2015, 20, .	1.0	6
14	Hedging of unit-linked life insurance contracts with unobservable mortality hazard rate via local risk-minimization. <i>Insurance: Mathematics and Economics</i> , 2015, 60, 47-60.	1.2	11
15	GKW representation theorem under restricted information: An application to risk-minimization. <i>Stochastics and Dynamics</i> , 2014, 14, 1350019.	1.2	15
16	A benchmark approach to risk-minimization under partial information. <i>Insurance: Mathematics and Economics</i> , 2014, 55, 129-146.	1.2	10
17	Local risk-minimization under the benchmark approach. <i>Mathematics and Financial Economics</i> , 2014, 8, 109-134.	1.7	8
18	BSDEs under partial information and financial applications. <i>Stochastic Processes and Their Applications</i> , 2014, 124, 2628-2653.	0.9	27

#	ARTICLE	IF	CITATIONS
19	Local Risk-Minimization for Defaultable Claims with Recovery Process. Applied Mathematics and Optimization, 2012, 65, 293-314.	1.6	18
20	Optimal consumption policies in illiquid markets. Finance and Stochastics, 2011, 15, 85-115.	1.1	9
21	LOCAL RISK MINIMIZATION FOR DEFAULTABLE MARKETS. Mathematical Finance, 2009, 19, 669-689.	1.8	26
22	Quadratic Hedging Methods for Defaultable Claims. Applied Mathematics and Optimization, 2007, 56, 425-443.	1.6	28
23	Modeling Bitcoin Price and Bubbles. , 0, , .		2
24	Indifference Pricing of Pure Endowments Via BSDEs under Partial Information. SSRN Electronic Journal, 0, , .	0.4	2