Daniel Mantilla-Garcia

List of Publications by Year
in descending order

Source: https://exaly.com/author-pdf/7914520/publications.pdf

Version: 2024-02-01

5 papers	66 citations	2682572 2 h-index	2917675 2 g-index
5 all docs	5 docs citations	5 times ranked	46 citing authors

#	Article	IF	Citations
1	A Model-Free Measure of Aggregate Idiosyncratic Volatility and the Prediction of Market Returns. Journal of Financial and Quantitative Analysis, 2014, 49, 1133-1165.	3.5	62
2	Dynamic allocation strategies for absolute and relative loss control. Algorithmic Finance, 2014, 3, 209-231.	0.3	4
3	Predicting stock returns in the presence of uncertain structural changes and sample noise. Financial Markets and Portfolio Management, 2017, 31, 357-391.	2.0	0
4	ASSET DEPENDENCY STRUCTURES AND PORTFOLIO INSURANCE STRATEGIES. International Journal of Theoretical and Applied Finance, 2021, 24, 2150016.	0.5	0
5	Can the portfolio excess growth rate explain the predictive power of idiosyncratic volatility?. Finance Research Letters, 2021, , 102577.	6.7	0