Francesco Cesarone

List of Publications by Year
in descending order

24 papers	491 citations	758635 12 h-index	887659 17 g-index
24 all docs	24 docs citations	24 times ranked	399 citing authors

#	Article	IF	Citations
1	A new method for mean-variance portfolio optimization with cardinality constraints. Annals of Operations Research, 2013, 205, 213-234.	2.6	89
2	Heat waves in the Mediterranean: a local feature or a larger-scale effect?. International Journal of Climatology, 2006, 26, 1477-1487.	1.5	82
3	On exact and approximate stochastic dominance strategies for portfolio selection. European Journal of Operational Research, 2017, 259, 322-329.	3.5	55
4	A linear risk-return model for enhanced indexation in portfolio optimization. OR Spectrum, 2015, 37, 735-759.	2.1	38
5	Memory formalism in the passive diffusion across highly heterogeneous systems. Journal of Membrane Science, 2005, 250, 79-84.	4.1	36
6	Real-world datasets for portfolio selection and solutions of some stochastic dominance portfolio models. Data in Brief, 2016, 8, 858-862.	0.5	29
7	Does ESG Impact Really Enhance Portfolio Profitability?. Sustainability, 2022, 14, 2050.	1.6	22
8	Equal Risk Bounding is better than Risk Parity for portfolio selection. Journal of Global Optimization, 2017, 68, 439-461.	1.1	21
9	An optimization–diversification approach to portfolio selection. Journal of Global Optimization, 2020, 76, 245-265.	1.1	21
10	Linear vs. quadratic portfolio selection models with hard real-world constraints. Computational Management Science, 2015, 12, 345-370.	0.8	20
11	Risk parity with expectiles. European Journal of Operational Research, 2021, 291, 1149-1163.	3.5	20
12	Minimum risk versus capital and risk diversification strategies for portfolio construction. Journal of the Operational Research Society, 2018, 69, 183-200.	2.1	17
13	Approximating exact expected utility via portfolio efficient frontiers. Decisions in Economics and Finance, 2017, 40, 115-143.	1.1	13
14	A risk-gain dominance maximization approach to enhanced index tracking. Finance Research Letters, 2019, 29, 231-238.	3.4	9
15	On the stability of portfolio selection models. Journal of Empirical Finance, 2020, 59, 210-234.	0.9	7
16	Learning and holding periods for portfolio selection models: a sensitivity analysis. Applied Mathematical Sciences, 0, 7, 4981-4999.	0.0	2
17	A quick tool to forecast value-at-risk using implied and realized volatilities. Journal of Risk Model Validation, 2016, , .	0.1	2
18	Does Greater Diversification Really Improve Performance in Portfolio Selection?. SSRN Electronic Journal, 0, , .	0.4	2

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19	Minimum Risk vs. Capital and Risk Diversification Strategies for Portfolio Construction. SSRN Electronic Journal, 0, , .	0.4	2
20	On the Stability of Portfolio Selection Models. SSRN Electronic Journal, 0, , .	0.4	2
21	Z-score vs minimum variance preselection methods for constructing small portfolios. Investment Management and Financial Innovations, 2020, 17, 64-76.	0.6	2
22	A Linear Risk-Return Model for Enhanced Indexation. SSRN Electronic Journal, 0, , .	0.4	0
23	A Multi-Greedy Approach to Optimal Diversified Portfolio Selection. SSRN Electronic Journal, 0, , .	0.4	0
24	An alternative approach for the operational risk assessment of a new product. Journal of Operational Risk, 2019, , .	0.0	0