Giuseppe Orlando

List of Publications by Year
in descending order

58 papers	380 citations	933447 10 h-index	888059 17 g-index
70 all docs	70 docs citations	70 times ranked	100 citing authors

#	Article	IF	Citations
1	A review on implied volatility calculation. Journal of Computational and Applied Mathematics, 2017, 320, 202-220.	2.0	36
2	Recurrence quantification analysis of business cycles. Chaos, Solitons and Fractals, 2018, 110, 82-94.	5.1	32
3	A discrete mathematical model for chaotic dynamics in economics: Kaldor's model on business cycle. Mathematics and Computers in Simulation, 2016, 125, 83-98.	4.4	30
4	Interest rates calibration with a CIR model. Journal of Risk Finance, 2019, 20, 370-387.	5.6	25
5	Business cycle modeling between financial crises and black swans: Ornstein–Uhlenbeck stochastic process vs Kaldor deterministic chaotic model. Chaos, 2020, 30, 083129.	2.5	24
6	Forecasting interest rates through Vasicek and CIR models: A partitioning approach. Journal of Forecasting, 2020, 39, 569-579.	2.8	22
7	Recurrence quantification analysis on a Kaldorian business cycle model. Nonlinear Dynamics, 2020, 100, 785-801.	5.2	18
8	A new approach to forecast market interest rates through the CIR model. Studies in Economics and Finance, 2019, 37, 267-292.	2.1	17
9	Modelling bursts and chaos regularization in credit risk with a deterministic nonlinear model. Finance Research Letters, 2022, 47, 102599.	6.7	15
10	Chaotic Business Cycles within a Kaldor-Kalecki Framework. Studies in Systems, Decision and Control, 2018, , 133-161.	1.0	14
11	Empirical Evidences on the Interconnectedness between Sampling and Asset Returns' Distributions. Risks, 2021, 9, 88.	2.4	12
12	Non-Performing Loans for Italian Companies: When Time Matters. An Empirical Research on Estimating Probability to Default and Loss Given Default. International Journal of Financial Studies, 2020, 8, 68.	2.3	11
13	Financial markets' deterministic aspects modeled by a low-dimensional equation. Scientific Reports, 2022, 12, 1693.	3.3	11
14	A New Approach to CIR Short-Term Rates Modelling. Contributions To Management Science, 2018, , 35-43.	0.5	10
15	On extensive dynamics of a Cournot heterogeneous model with optimal response. Chaos, 2022, 32, 023124.	2.5	9
16	An Empirical Test on Harrod's Open Economy Dynamics. Mathematics, 2019, 7, 524.	2.2	8
17	RQA correlations on business cycles: A comparison between real and simulated data. World Scientific Series on Nonlinear Science, Series B, 2019, , 62-68.	0.2	8
18	RQA correlations on real business cycles time series. , 2017, 1, 35-41.		8

#	Article	IF	Citations
19	Challenges in approximating the Black and Scholes call formula with hyperbolic tangents. Decisions in Economics and Finance, 2021, 44, 73-100.	1.8	7
20	Interest rates forecasting: Between Hull and White and the CIR#â€"How to make a singleâ€factor model work. Journal of Forecasting, 2021, 40, 1566-1580.	2.8	7
21	Simulating heterogeneous corporate dynamics via the Rulkov map. Structural Change and Economic Dynamics, 2022, 61, 32-42.	4.5	7
22	Forecasting portfolio returns with skewâ€geometric Brownian motions. Applied Stochastic Models in Business and Industry, 2022, 38, 620-650.	1.5	7
23	On the approximation of theÂBlack andÂScholes call function. Journal of Computational and Applied Mathematics, 2021, 384, 113154.	2.0	5
24	Challenging Times for Insurance, Banking and Financial Supervision in Saudi Arabia (KSA). Administrative Sciences, 2021, 11, 62.	2.9	5
25	A Note on the Computation of the Modular Inverse for Cryptography. Axioms, 2021, 10, 116.	1.9	4
26	Stochastic local volatility models and the Wei-Norman factorization method. Discrete and Continuous Dynamical Systems - Series S, 2022, 15, 3699-3722.	1.1	3
27	A generalized twoâ€factor squareâ€root framework for modeling occurrences of natural catastrophes. Journal of Forecasting, 2022, 41, 1608-1622.	2.8	3
28	A Revised Approach to CIR Short-Term Interest Rates Model. SSRN Electronic Journal, 2016, , .	0.4	2
29	Recurrence Quantification Analysis: Theory and Applications. Dynamic Modeling and Econometrics in Economics and Finance, 2021, , 141-150.	0.5	2
30	Growth and Cycles as a Struggle: Lotkaâ€"Volterra, Goodwin and Phillips. Dynamic Modeling and Econometrics in Economics and Finance, 2021, , 191-208.	0.5	2
31	Modern Financial Engineering. Syiar, 2022, , .	0.1	2
32	An improved Barone-Adesi Whaley formula for turbulent markets. Journal of Computational and Applied Mathematics, 2022, 406, 113993.	2.0	2
33	On Business Cycles and Growth. Dynamic Modeling and Econometrics in Economics and Finance, 2021, , 153-168.	0.5	1
34	Recurrence Quantification Analysis of Business Cycles. Dynamic Modeling and Econometrics in Economics and Finance, 2021, , 269-282.	0.5	1
35	An Example of Nonlinear Dynamical System: The Logistic Map. Dynamic Modeling and Econometrics in Economics and Finance, 2021, , 39-50.	0.5	1
36	Applied Spectral Analysis. Dynamic Modeling and Econometrics in Economics and Finance, 2021, , 123-139.	0.5	1

#	Article	IF	Citations
37	Bifurcations. Dynamic Modeling and Econometrics in Economics and Finance, 2021, , 51-72.	0.5	1
38	Embedding Dimension and Mutual Information. Dynamic Modeling and Econometrics in Economics and Finance, 2021, , 105-108.	0.5	1
39	Diversifying the Economy for Systemic Risk Reduction: The Case of the Kingdom of Saudi Arabia (KSA). Syiar, 2022, , 305-316.	0.1	1
40	An Empirical Test of Harrod's Model. Dynamic Modeling and Econometrics in Economics and Finance, 2021, , 283-294.	0.5	0
41	Insurance, Banking and Financial Supervision in the Kingdom of Saudi Arabia (KSA) â€" A Survey. SSRN Electronic Journal, 0, , .	0.4	0
42	Challenges in Approximating the Black and Scholes Call Formula With Hyperbolic Tangents. SSRN Electronic Journal, 0, , .	0.4	0
43	Non-Performing Loans: Logit Model Applications. SSRN Electronic Journal, 0, , .	0.4	0
44	EAD Modeling. Syiar, 2022, , 189-205.	0.1	0
45	Loss Given Default (LGD). Syiar, 2022, , 147-155.	0.1	0
46	Estimation Techniques. Syiar, 2022, , 35-68.	0.1	0
47	Probability of Default (PD). Syiar, 2022, , 125-126.	0.1	0
48	Banking Regulation Before the Crisis. Syiar, 2022, , 79-90.	0.1	0
49	Poisson Processes. Syiar, 2022, , 25-33.	0.1	0
50	Basic Definitions. Syiar, 2022, , 71-77.	0.1	0
51	Credit Risk Regulation After the Crisis. Syiar, 2022, , 103-121.	0.1	0
52	Credit Default Swap (CDS). Syiar, 2022, , 279-301.	0.1	0
53	Estimating PD and LGD for Modeling Non-Performing Loans: The Case of Italy. Syiar, 2022, , 253-267.	0.1	0
54	Credit Risk Models. Syiar, 2022, , 227-239.	0.1	0

#	Article	IF	Citations
55	Systemic Risk Regulation. Syiar, 2022, , 317-326.	0.1	0
56	Distributions Commonly Used in Credit and Counterparty Risk Modeling. Syiar, 2022, , 3-23.	0.1	0
57	EAD-Related Issues. Syiar, 2022, , 207-217.	0.1	0
58	Correlation-Driven Issues. Syiar, 2022, , 219-224.	0.1	0