Giuseppe Orlando

List of Publications by Year
in descending order

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58	380	933447 10	888059 17
papers	citations	h-index	g-index

70	70	70	100
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Modern Financial Engineering. Syiar, 2022, , .	0.1	2
2	An improved Barone-Adesi Whaley formula for turbulent markets. Journal of Computational and Applied Mathematics, 2022, 406, 113993.	2.0	2
3	EAD Modeling. Syiar, 2022, , 189-205.	0.1	0
4	Loss Given Default (LGD). Syiar, 2022, , 147-155.	0.1	0
5	Estimation Techniques. Syiar, 2022, , 35-68.	0.1	0
6	Probability of Default (PD). Syiar, 2022, , 125-126.	0.1	0
7	Banking Regulation Before the Crisis. Syiar, 2022, , 79-90.	0.1	0
8	Poisson Processes. Syiar, 2022, , 25-33.	0.1	0
9	Basic Definitions. Syiar, 2022, , 71-77.	0.1	0
10	Credit Risk Regulation After the Crisis. Syiar, 2022, , 103-121.	0.1	0
11	Credit Default Swap (CDS). Syiar, 2022, , 279-301.	0.1	0
12	Estimating PD and LGD for Modeling Non-Performing Loans: The Case of Italy. Syiar, 2022, , 253-267.	0.1	0
13	Credit Risk Models. Syiar, 2022, , 227-239.	0.1	0
14	Systemic Risk Regulation. Syiar, 2022, , 317-326.	0.1	0
15	Distributions Commonly Used in Credit and Counterparty Risk Modeling. Syiar, 2022, , 3-23.	0.1	0
16	EAD-Related Issues. Syiar, 2022, , 207-217.	0.1	0
17	Correlation-Driven Issues. Syiar, 2022, , 219-224.	0.1	0
18	Diversifying the Economy for Systemic Risk Reduction: The Case of the Kingdom of Saudi Arabia (KSA). Syiar, 2022, , 305-316.	0.1	1

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19	Financial marketsâ€™ deterministic aspects modeled by a low-dimensional equation. Scientific Reports, 2022, 12, 1693.	3.3	11
20	Simulating heterogeneous corporate dynamics via the Rulkov map. Structural Change and Economic Dynamics, 2022, 61, 32-42.	4.5	7
21	Modelling bursts and chaos regularization in credit risk with a deterministic nonlinear model. Finance Research Letters, 2022, 47, 102599.	6.7	15
22	Stochastic local volatility models and the Wei-Norman factorization method. Discrete and Continuous Dynamical Systems - Series S, 2022, 15, 3699-3722.	1.1	3
23	On extensive dynamics of a Cournot heterogeneous model with optimal response. Chaos, 2022, 32, 023124.	2.5	9
24	Forecasting portfolio returns with skewâ€geometric Brownian motions. Applied Stochastic Models in Business and Industry, 2022, 38, 620-650.	1.5	7
25	A generalized twoâ€factor squareâ€root framework for modeling occurrences of natural catastrophes. Journal of Forecasting, 2022, 41, 1608-1622.	2.8	3
26	On the approximation of theÂBlack andÂScholes call function. Journal of Computational and Applied Mathematics, 2021, 384, 113154.	2.0	5
27	Challenges in approximating the Black and Scholes call formula with hyperbolic tangents. Decisions in Economics and Finance, 2021, 44, 73-100.	1.8	7
28	On Business Cycles and Growth. Dynamic Modeling and Econometrics in Economics and Finance, 2021, , 153-168.	0.5	1
29	Recurrence Quantification Analysis: Theory and Applications. Dynamic Modeling and Econometrics in Economics and Finance, 2021, , 141-150.	0.5	2
30	Recurrence Quantification Analysis of Business Cycles. Dynamic Modeling and Econometrics in Economics and Finance, 2021, , 269-282.	0.5	1
31	An Example of Nonlinear Dynamical System: The Logistic Map. Dynamic Modeling and Econometrics in Economics and Finance, 2021, , 39-50.	0.5	1
32	An Empirical Test of Harrodâ€™s Model. Dynamic Modeling and Econometrics in Economics and Finance, 2021, , 283-294.	0.5	0
33	Applied Spectral Analysis. Dynamic Modeling and Econometrics in Economics and Finance, 2021, , 123-139.	0.5	1
34	Empirical Evidences on the Interconnectedness between Sampling and Asset Returnsâ€™ Distributions. Risks, 2021, 9, 88.	2.4	12
35	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
36	Challenging Times for Insurance, Banking and Financial Supervision in Saudi Arabia (KSA). Administrative Sciences, 2021, 11, 62.	2.9	5

#	Article	IF	Citations
37	A Note on the Computation of the Modular Inverse for Cryptography. Axioms, 2021, 10, 116.	1.9	4
38	Bifurcations. Dynamic Modeling and Econometrics in Economics and Finance, 2021, , 51-72.	0.5	1
39	Embedding Dimension and Mutual Information. Dynamic Modeling and Econometrics in Economics and Finance, 2021, , 105-108.	0.5	1
40	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
41	Forecasting interest rates through Vasicek and CIR models: A partitioning approach. Journal of Forecasting, 2020, 39, 569-579.	2.8	22
42	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
43	Business cycle modeling between financial crises and black swans: Ornsteinâ€“Uhlenbeck stochastic process vs Kaldor deterministic chaotic model. Chaos, 2020, 30, 083129.	2.5	24
44	Recurrence quantification analysis on a Kaldorian business cycle model. Nonlinear Dynamics, 2020, 100, 785-801.	5.2	18
45	An Empirical Test on Harrodâ€™s Open Economy Dynamics. Mathematics, 2019, 7, 524.	2.2	8
46	Interest rates calibration with a CIR model. Journal of Risk Finance, 2019, 20, 370-387.	5.6	25
47	A new approach to forecast market interest rates through the CIR model. Studies in Economics and Finance, 2019, 37, 267-292.	2.1	17
48	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
49	Recurrence quantification analysis of business cycles. Chaos, Solitons and Fractals, 2018, 110, 82-94.	5.1	32
50	A New Approach to CIR Short-Term Rates Modelling. Contributions To Management Science, 2018, , 35-43.	0.5	10
51	Chaotic Business Cycles within a Kaldor-Kalecki Framework. Studies in Systems, Decision and Control, 2018, , 133-161.	1.0	14
52	A review on implied volatility calculation. Journal of Computational and Applied Mathematics, 2017, 320, 202-220.	2.0	36
53	RQA correlations on real business cycles time series. , 2017, 1, 35-41.		8
54	A Revised Approach to CIR Short-Term Interest Rates Model. SSRN Electronic Journal, 2016, , .	0.4	2

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55	A discrete mathematical model for chaotic dynamics in economics: Kaldorâ€™s model on business cycle. Mathematics and Computers in Simulation, 2016, 125, 83-98.	4.4	30
56	Insurance, Banking and Financial Supervision in the Kingdom of Saudi Arabia (KSA) â€“ A Survey. SSRN Electronic Journal, 0, , .	0.4	0
57	Challenges in Approximating the Black and Scholes Call Formula With Hyperbolic Tangents. SSRN Electronic Journal, 0, , .	0.4	0
58	Non-Performing Loans: Logit Model Applications. SSRN Electronic Journal, 0, , .	0.4	0