

Pierre Blanc

List of Publications by Year in descending order

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4
papers

75
citations

2682572

2
h-index

2550090

3
g-index

4
all docs

4
docs citations

4
times ranked

42
citing authors

#	ARTICLE	IF	CITATIONS
1	Dynamic optimal execution in a mixed-market-impact Hawkes price model. Finance and Stochastics, 2016, 20, 183-218.	1.1	45
2	The fine structure of volatility feedback II: Overnight and intra-day effects. Physica A: Statistical Mechanics and Its Applications, 2014, 402, 58-75.	2.6	25
3	Extension and Calibration of a Hawkes-Based Optimal Execution Model. Market Microstructure and Liquidity, 2016, 02, 1650005.	0.6	4
4	Quadratic Hawkes Processes for Financial Prices. SSRN Electronic Journal, 0, , .	0.4	1