

# Pierre Blanc

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/8552397/publications.pdf>

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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	Extension and Calibration of a Hawkes-Based Optimal Execution Model. Market Microstructure and Liquidity, 2016, 02, 1650005.	0.6	4
2	Dynamic optimal execution in a mixed-market-impact Hawkes price model. Finance and Stochastics, 2016, 20, 183-218.	1.1	45
3	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
4	Quadratic Hawkes Processes for Financial Prices. SSRN Electronic Journal, 0, , .	0.4	1