Elisa Luciano

List of Publications by Year
in descending order

31	1,067	623734 14	477307 29
papers	citations	h-index	g-index

31	31	31	476
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	An Exact Solution to a Dynamic Portfolio Choice Problem under Transactions Costs. Journal of Finance, 1991, 46, 577-595.	5.1	298
2	A multivariate jump-driven financial asset model. Quantitative Finance, 2006, 6, 385-402.	1.7	142
3	Multivariate time changes for LÃ©vy asset models: Characterization and calibration. Journal of Computational and Applied Mathematics, 2010, 233, 1937-1953.	2.0	92
4	Modelling stochastic mortality for dependent lives. Insurance: Mathematics and Economics, 2008, 43, 234-244.	1.2	70
5	Value-at-risk Trade-off and Capital Allocation with Copulas. Economic Notes, 2001, 30, 235-256.	0.4	61
6	Deltaâ€“Gamma hedging of mortality and interest rate risk. Insurance: Mathematics and Economics, 2012, 50, 402-412.	1.2	45
7	Guarantees, Leverage, and Taxes. Review of Financial Studies, 2014, 27, 2736-2772.	6.8	38
8	Mortality surface by means of continuous time cohort models. Insurance: Mathematics and Economics, 2013, 53, 122-133.	1.2	36
9	A GENERALIZED NORMAL MEAN-VARIANCE MIXTURE FOR RETURN PROCESSES IN FINANCE. International Journal of Theoretical and Applied Finance, 2010, 13, 415-440.	0.5	29
10	On the (in-)dependence between financial and actuarial risks. Insurance: Mathematics and Economics, 2013, 52, 522-531.	1.2	29
11	Singleâ€•and Crossâ€Generation Natural Hedging of Longevity and Financial Risk. Journal of Risk and Insurance, 2017, 84, 961-986.	1.6	28
12	Capital structure and inventory management:. International Journal of Production Economics, 1999, 59, 169-178.	8.9	25
13	Single and joint default in a structural model with purely discontinuous asset prices. Quantitative Finance, 2010, 10, 249-263.	1.7	23
14	Dependence calibration and portfolio fit with factor-based subordinators. Quantitative Finance, 2016, 16, 1037-1052.	1.7	23
15	Dynamic value at risk under optimal and suboptimal portfolio policies. European Journal of Operational Research, 2001, 135, 249-269.	5.7	15
16	Financial synergies and systemic risk in the organization of bank affiliates. Journal of Banking and Finance, 2018, 88, 208-224.	2.9	15
17	Basis risk in static versus dynamic longevity-risk hedging. Scandinavian Actuarial Journal, 2017, 2017, 343-365.	1.7	14
18	Spousesâ€™ Dependence across Generations and Pricing Impact on Reversionary Annuities. Risks, 2016, 4, 16.	2.4	13

#	Article	IF	Citations
19	Copulae as a new tool in financial modelling. Operational Research, 2002, 2, 139-155.	2.0	11
20	Efficient versus inefficient hedging strategies in the presence of financial and longevity (value at) risk. Insurance: Mathematics and Economics, 2014, 55, 68-77.	1.2	10
21	Portfolio Value at Risk Bounds. International Transactions in Operational Research, 2002, 9, 629-641.	2.7	9
22	Some basic problems in inventory theory: The financial perspective. European Journal of Operational Research, 1999, 114, 294-303.	5.7	8
23	Cycles optimization: The equivalent annuity and the NPV approaches. International Journal of Production Economics, 2001, 69, 65-83.	8.9	7
24	Model risk in credit risk. Mathematical Finance, 2021, 31, 176-202.	1.8	7
25	Pricing and Hedging Credit Derivatives with Copulas. Economic Notes, 2003, 32, 219-242.	0.4	6
26	Revision of industrial supply conditions and game theory. International Journal of Production Economics, 1997, 49, 17-28.	8.9	4
27	Risk Analysis and Portfolio Modelling. Journal of Risk and Financial Management, 2019, 12, 154.	2.3	4
28	From volatility smiles to the volatility of volatility. Decisions in Economics and Finance, 2019, 42, 387-406.	1.8	2
29	GEOGRAPHICAL DIVERSIFICATION AND LONGEVITY RISK MITIGATION IN ANNUITY PORTFOLIOS. ASTIN Bulletin, 2021, 51, 375-410.	1.0	2
30	Efficient Versus Inefficient Hedging Strategies in the Presence of Financial and Longevity (Value at) Risk. SSRN Electronic Journal, 0, , .	0.4	1
31	Demographic Risk Transfer: Is it Worth for Annuity Providers?. SSRN Electronic Journal, 0, , .	0.4	0