

Elisa Luciano

List of Publications by Year in descending order

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31
papers

1,067
citations

623734

14
h-index

477307

29
g-index

31
all docs

31
docs citations

31
times ranked

476
citing authors

#	ARTICLE	IF	CITATIONS
1	Model risk in credit risk. <i>Mathematical Finance</i> , 2021, 31, 176-202.	1.8	7
2	GEOGRAPHICAL DIVERSIFICATION AND LONGEVITY RISK MITIGATION IN ANNUITY PORTFOLIOS. <i>ASTIN Bulletin</i> , 2021, 51, 375-410.	1.0	2
3	From volatility smiles to the volatility of volatility. <i>Decisions in Economics and Finance</i> , 2019, 42, 387-406.	1.8	2
4	Risk Analysis and Portfolio Modelling. <i>Journal of Risk and Financial Management</i> , 2019, 12, 154.	2.3	4
5	Financial synergies and systemic risk in the organization of bank affiliates. <i>Journal of Banking and Finance</i> , 2018, 88, 208-224.	2.9	15
6	Single- and Cross-Generation Natural Hedging of Longevity and Financial Risk. <i>Journal of Risk and Insurance</i> , 2017, 84, 961-986.	1.6	28
7	Basis risk in static versus dynamic longevity-risk hedging. <i>Scandinavian Actuarial Journal</i> , 2017, 2017, 343-365.	1.7	14
8	Spouses'™ Dependence across Generations and Pricing Impact on Reversionary Annuities. <i>Risks</i> , 2016, 4, 16.	2.4	13
9	Dependence calibration and portfolio fit with factor-based subordinators. <i>Quantitative Finance</i> , 2016, 16, 1037-1052.	1.7	23
10	Guarantees, Leverage, and Taxes. <i>Review of Financial Studies</i> , 2014, 27, 2736-2772.	6.8	38
11	Efficient versus inefficient hedging strategies in the presence of financial and longevity (value at) risk. <i>Insurance: Mathematics and Economics</i> , 2014, 55, 68-77.	1.2	10
12	On the (in-)dependence between financial and actuarial risks. <i>Insurance: Mathematics and Economics</i> , 2013, 52, 522-531.	1.2	29
13	Mortality surface by means of continuous time cohort models. <i>Insurance: Mathematics and Economics</i> , 2013, 53, 122-133.	1.2	36
14	Delta- and Gamma hedging of mortality and interest rate risk. <i>Insurance: Mathematics and Economics</i> , 2012, 50, 402-412.	1.2	45
15	Multivariate time changes for Lévy asset models: Characterization and calibration. <i>Journal of Computational and Applied Mathematics</i> , 2010, 233, 1937-1953.	2.0	92
16	A GENERALIZED NORMAL MEAN-VARIANCE MIXTURE FOR RETURN PROCESSES IN FINANCE. <i>International Journal of Theoretical and Applied Finance</i> , 2010, 13, 415-440.	0.5	29
17	Single and joint default in a structural model with purely discontinuous asset prices. <i>Quantitative Finance</i> , 2010, 10, 249-263.	1.7	23
18	Modelling stochastic mortality for dependent lives. <i>Insurance: Mathematics and Economics</i> , 2008, 43, 234-244.	1.2	70

#	ARTICLE	IF	CITATIONS
19	A multivariate jump-driven financial asset model. <i>Quantitative Finance</i> , 2006, 6, 385-402.	1.7	142
20	Pricing and Hedging Credit Derivatives with Copulas. <i>Economic Notes</i> , 2003, 32, 219-242.	0.4	6
21	Copulae as a new tool in financial modelling. <i>Operational Research</i> , 2002, 2, 139-155.	2.0	11
22	Portfolio Value at Risk Bounds. <i>International Transactions in Operational Research</i> , 2002, 9, 629-641.	2.7	9
23	Dynamic value at risk under optimal and suboptimal portfolio policies. <i>European Journal of Operational Research</i> , 2001, 135, 249-269.	5.7	15
24	Cycles optimization: The equivalent annuity and the NPV approaches. <i>International Journal of Production Economics</i> , 2001, 69, 65-83.	8.9	7
25	Value-at-risk Trade-off and Capital Allocation with Copulas. <i>Economic Notes</i> , 2001, 30, 235-256.	0.4	61
26	Capital structure and inventory management:. <i>International Journal of Production Economics</i> , 1999, 59, 169-178.	8.9	25
27	Some basic problems in inventory theory: The financial perspective. <i>European Journal of Operational Research</i> , 1999, 114, 294-303.	5.7	8
28	Revision of industrial supply conditions and game theory. <i>International Journal of Production Economics</i> , 1997, 49, 17-28.	8.9	4
29	An Exact Solution to a Dynamic Portfolio Choice Problem under Transactions Costs. <i>Journal of Finance</i> , 1991, 46, 577-595.	5.1	298
30	Demographic Risk Transfer: Is it Worth for Annuity Providers?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
31	Efficient Versus Inefficient Hedging Strategies in the Presence of Financial and Longevity (Value at) Risk. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1