# Simone Scotti

List of Publications by Year
in descending order



| | | | |
|---|---|---|---|
| 19 papers | 187 citations | 1478505<br>6 h-index | 1281871<br>11 g-index |
| 19 all docs | 19 docs citations | 19 times ranked | 74 citing authors |

| # | Article | IF | Citations |
|---|---|---|---|
| 1 | Alpha-CIR model with branching processes in sovereign interest rate modeling. Finance and Stochastics, 2017, 21, 789-813. | 1.1 | 43 |
| 2 | A branching process approach to power markets. Energy Economics, 2019, 79, 144-156. | 12.1 | 29 |
| 3 | An Optimal Dividend and Investment Control Problem under Debt Constraints. SIAM Journal on Financial Mathematics, 2013, 4, 297-326. | 1.3 | 17 |
| 4 | The Alphaâ€Heston stochastic volatility model. Mathematical Finance, 2021, 31, 943-978. | 1.8 | 17 |
| 5 | Optimal investment in markets with over and under-reaction to information. Mathematics and Financial Economics, 2017, 11, 299-322. | 1.7 | 15 |
| 6 | Uncertainty and the Politics of Employment Protection. Journal of Labor Economics, 2015, 33, 209-267. | 2.8 | 13 |
| 7 | A Gamma Ornsteinâ€“Uhlenbeck model driven by a Hawkes process. Mathematics and Financial Economics, 2021, 15, 747-773. | 1.7 | 13 |
| 8 | Sensitivity analysis for marked Hawkes processes: application to CLO pricing. Mathematics and Financial Economics, 2018, 12, 541-559. | 1.7 | 9 |
| 9 | Optimal exit strategies for investment projects. Journal of Mathematical Analysis and Applications, 2015, 425, 666-694. | 1.0 | 8 |
| 10 | OPTIMAL EXECUTION COST FOR LIQUIDATION THROUGH A LIMIT ORDER MARKET. International Journal of Theoretical and Applied Finance, 2016, 19, 1650004. | 0.5 | 6 |
| 11 | Optimal harvesting under marine reserves and uncertain environment. European Journal of Operational Research, 2022, 301, 1181-1194. | 5.7 | 6 |
| 12 | Alternative to beta coefficients in the context of diffusions. Quantitative Finance, 2017, 17, 275-288. | 1.7 | 4 |
| 13 | Clustering Effects via Hawkes Processes. Mathematical Lectures From Peking University, 2020, , 145-181. | 0.4 | 3 |
| 14 | A Gamma Ornstein-Uhlenbeck Model Driven by a Hawkes Process. SSRN Electronic Journal, 2019, , . | 0.4 | 2 |
| 15 | OPTIMAL CREDIT ALLOCATION UNDER REGIME UNCERTAINTY WITH SENSITIVITY ANALYSIS. International Journal of Theoretical and Applied Finance, 2015, 18, 1550002. | 0.5 | 1 |
| 16 | Stochastic evolution of distributions and functional Bollinger bands. Applied Stochastic Models in Business and Industry, 0, , . | 1.5 | 1 |
| 17 | Optimal Execution Cost for Liquidation Through a Limit Order Market. SSRN Electronic Journal, 0, , . | 0.4 | 0 |
| 18 | Sensitivity Analysis for Marked Hawkes Processes - Application to CLO Pricing. SSRN Electronic Journal, 0, , . | 0.4 | 0 |

| # | Article | IF | Citations |
|---|---|---|---|
| 19 | Is the Variance Swap Rate Affine in the Spot Variance? Evidence From S&P500 Data. SSRN Electronic Journal, 0, , . | 0.4 | 0 |