

Simone Scotti

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/9271817/publications.pdf>

Version: 2024-02-01

19
papers

187
citations

1478505

6
h-index

1281871

11
g-index

19
all docs

19
docs citations

19
times ranked

74
citing authors

#	ARTICLE	IF	CITATIONS
1	Optimal harvesting under marine reserves and uncertain environment. <i>European Journal of Operational Research</i> , 2022, 301, 1181-1194.	5.7	6
2	A Gamma Ornstein-Uhlenbeck model driven by a Hawkes process. <i>Mathematics and Financial Economics</i> , 2021, 15, 747-773.	1.7	13
3	The Alpha-Heston stochastic volatility model. <i>Mathematical Finance</i> , 2021, 31, 943-978.	1.8	17
4	Clustering Effects via Hawkes Processes. <i>Mathematical Lectures From Peking University</i> , 2020, , 145-181.	0.4	3
5	A Gamma Ornstein-Uhlenbeck Model Driven by a Hawkes Process. <i>SSRN Electronic Journal</i> , 2019, , .	0.4	2
6	A branching process approach to power markets. <i>Energy Economics</i> , 2019, 79, 144-156.	12.1	29
7	Sensitivity analysis for marked Hawkes processes: application to CLO pricing. <i>Mathematics and Financial Economics</i> , 2018, 12, 541-559.	1.7	9
8	Alternative to beta coefficients in the context of diffusions. <i>Quantitative Finance</i> , 2017, 17, 275-288.	1.7	4
9	Alpha-CIR model with branching processes in sovereign interest rate modeling. <i>Finance and Stochastics</i> , 2017, 21, 789-813.	1.1	43
10	Optimal investment in markets with over and under-reaction to information. <i>Mathematics and Financial Economics</i> , 2017, 11, 299-322.	1.7	15
11	OPTIMAL EXECUTION COST FOR LIQUIDATION THROUGH A LIMIT ORDER MARKET. <i>International Journal of Theoretical and Applied Finance</i> , 2016, 19, 1650004.	0.5	6
12	Optimal exit strategies for investment projects. <i>Journal of Mathematical Analysis and Applications</i> , 2015, 425, 666-694.	1.0	8
13	OPTIMAL CREDIT ALLOCATION UNDER REGIME UNCERTAINTY WITH SENSITIVITY ANALYSIS. <i>International Journal of Theoretical and Applied Finance</i> , 2015, 18, 1550002.	0.5	1
14	Uncertainty and the Politics of Employment Protection. <i>Journal of Labor Economics</i> , 2015, 33, 209-267.	2.8	13
15	An Optimal Dividend and Investment Control Problem under Debt Constraints. <i>SIAM Journal on Financial Mathematics</i> , 2013, 4, 297-326.	1.3	17
16	Optimal Execution Cost for Liquidation Through a Limit Order Market. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
17	Sensitivity Analysis for Marked Hawkes Processes - Application to CLO Pricing. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
18	Is the Variance Swap Rate Affine in the Spot Variance? Evidence From S&P500 Data. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0

#	ARTICLE	IF	CITATIONS
19	Stochastic evolution of distributions and functional Bollinger bands. Applied Stochastic Models in Business and Industry, 0, , .	1.5	1