Matteo Brachetta

List of Publications by Year
in descending order

5	50	1937685 4	2053705 5
papers	citations	h-index	g-index

5	5	5	21
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Optimal proportional reinsurance and investment for stochastic factor models. Insurance: Mathematics and Economics, 2019, 87, 15-33.	1.2	21
2	Optimal Excess-of-Loss Reinsurance for Stochastic Factor Risk Models. Risks, 2019, 7, 48.	2.4	9
3	Optimal reinsurance and investment in a diffusion model. Decisions in Economics and Finance, 2020, 43, 341-361.	1.8	9
4	A BSDE-based approach for the optimal reinsurance problem under partial information. Insurance: Mathematics and Economics, 2020, 95, 1-16.	1.2	8
5	Optimal Reinsurance Problem under Fixed Cost and Exponential Preferences. Mathematics, 2021, 9, 295.	2.2	3