

Matteo Brachetta

List of Publications by Year in descending order

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5
papers

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1937685

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2053705

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docs citations

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times ranked

21
citing authors

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