

Paolo Guiotto

List of Publications by Year in descending order

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Version: 2024-02-01

9
papers

21
citations

2682572

2
h-index

2272923

4
g-index

9
all docs

9
docs citations

9
times ranked

10
citing authors

#	ARTICLE	IF	CITATIONS
1	Shape factors and cross-sectional risk. Journal of Economic Dynamics and Control, 2010, 34, 2320-2340.	1.6	9
2	Non-Differentiability of Heat Semigroups in Infinite Dimensional Hilbert Spaces. Semigroup Forum, 1997, 55, 232-236.	0.6	6
3	Combined Custom Hedging: Optimal Design, Noninsurable Exposure, and Operational Risk Management. Operations Research, 2022, 70, 38-54.	1.9	3
4	Integral representations of the schrödinger propagator. Reports on Mathematical Physics, 2008, 62, 19-56.	0.8	1
5	Optimal Positioning in the Derivative Market: Review, Foundations, and Trends. Foundations and Trends in Technology, Information and Operations Management, 2019, 12, 254-279.	0.5	1
6	The Term Structure of Optimal Operations. Foundations and Trends in Technology, Information and Operations Management, 2020, 14, 155-177.	0.5	1
7	Cauchy problem for nonautonomous Kolmogorov equations. Stochastic Analysis and Applications, 1996, 14, 393-410.	1.5	0
8	A Statistical Model for Cellular Proliferation. Stochastic Analysis and Applications, 2003, 21, 1283-1303.	1.5	0
9	A note on the spot-forward parity under stochastic cost of carry. Energy Economics, 2022, 112, 106166.	12.1	0