

Paolo Guiotto

List of Publications by Year in descending order

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docs citations

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