

Nassim Nicholas Taleb

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11547454/publications.pdf>

Version: 2024-02-01

25
papers

852
citations

623734

14
h-index

677142

22
g-index

25
all docs

25
docs citations

25
times ranked

645
citing authors

#	ARTICLE	IF	CITATIONS
1	Black Swans and the Domains of Statistics. <i>American Statistician</i> , 2007, 61, 198-200.	1.6	169
2	Tail risk of contagious diseases. <i>Nature Physics</i> , 2020, 16, 606-613.	16.7	120
3	Option traders use (very) sophisticated heuristics, never the Black-Scholes-Merton formula. <i>Journal of Economic Behavior and Organization</i> , 2011, 77, 97-106.	2.0	77
4	Errors, robustness, and the fourth quadrant. <i>International Journal of Forecasting</i> , 2009, 25, 744-759.	6.5	67
5	The illusions of dynamic replication. <i>Quantitative Finance</i> , 2005, 5, 323-326.	1.7	55
6	We Don't Quite Know What We Are Talking About. <i>Journal of Portfolio Management</i> , 2007, 33, 84-86.	0.6	49
7	On the statistical properties and tail risk of violent conflicts. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2016, 452, 29-45.	2.6	45
8	Finiteness of variance is irrelevant in the practice of quantitative finance. <i>Complexity</i> , 2009, 14, 66-76.	1.6	42
9	Bleed or Blowup? Why Do We Prefer Asymmetric Payoffs?. <i>Journal of Behavioral Finance</i> , 2004, 5, 2-7.	1.7	36
10	On single point forecasts for fat-tailed variables. <i>International Journal of Forecasting</i> , 2022, 38, 413-422.	6.5	35
11	Bitcoin, currencies, and fragility. <i>Quantitative Finance</i> , 2021, 21, 1249-1255.	1.7	31
12	3. Mild Vs. Wild Randomness: Focusing on Those Risks that Matter. , 2010, , 47-58.		25
13	Election predictions as martingales: an arbitrage approach. <i>Quantitative Finance</i> , 2018, 18, 1-5.	1.7	22
14	Gini estimation under infinite variance. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 502, 256-269.	2.6	19
15	Expected shortfall estimation for apparently infinite-mean models of operational risk. <i>Quantitative Finance</i> , 2016, 16, 1485-1494.	1.7	16
16	On the super-additivity and estimation biases of quantile contributions. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2015, 429, 252-260.	2.6	13
17	How much data do you need? An operational, pre-asymptotic metric for fat-tailedness. <i>International Journal of Forecasting</i> , 2019, 35, 677-686.	6.5	7
18	On the statistical differences between binary forecasts and real-world payoffs. <i>International Journal of Forecasting</i> , 2020, 36, 1228-1240.	6.5	7

#	ARTICLE	IF	CITATIONS
19	The Decline of Violent Conflicts: What Do the Data Really Say?. SSRN Electronic Journal, 0, , .	0.4	6
20	Unmasking the mask studies: why the effectiveness of surgical masks in preventing respiratory infections has been underestimated. Journal of Travel Medicine, 2021, 28, .	3.0	4
21	ROUNDTABLE 1: PUBLIC IGNORANCE: RATIONAL, IRRATIONAL, OR INEVITABLE?. Critical Review, 2008, 20, 423-444.	0.2	2
22	Unique Option Pricing Measure with neither Dynamic Hedging nor Complete Markets. European Financial Management, 2015, 21, 228-235.	2.9	2
23	Elements of quantitative finance: a response to Jeff Holman's review of <i>Antifragile</i> . Quantitative Finance, 2014, 14, 401-401.	1.7	1
24	Gini Estimation Under Infinite Variance. SSRN Electronic Journal, 0, , .	0.4	1
25	All roads lead to quantitative finance. Quantitative Finance, 2019, 19, 1775-1776.	1.7	1