

Nassim Nicholas Taleb

List of Publications by Year in descending order

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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	On single point forecasts for fat-tailed variables. <i>International Journal of Forecasting</i> , 2022, 38, 413-422.	6.5	35
2	Bitcoin, currencies, and fragility. <i>Quantitative Finance</i> , 2021, 21, 1249-1255.	1.7	31
3	Unmasking the mask studies: why the effectiveness of surgical masks in preventing respiratory infections has been underestimated. <i>Journal of Travel Medicine</i> , 2021, 28, .	3.0	4
4	On the statistical differences between binary forecasts and real-world payoffs. <i>International Journal of Forecasting</i> , 2020, 36, 1228-1240.	6.5	7
5	Tail risk of contagious diseases. <i>Nature Physics</i> , 2020, 16, 606-613.	16.7	120
6	All roads lead to quantitative finance. <i>Quantitative Finance</i> , 2019, 19, 1775-1776.	1.7	1
7	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
8	Gini estimation under infinite variance. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 502, 256-269.	2.6	19
9	Election predictions as martingales: an arbitrage approach. <i>Quantitative Finance</i> , 2018, 18, 1-5.	1.7	22
10	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
11	Expected shortfall estimation for apparently infinite-mean models of operational risk. <i>Quantitative Finance</i> , 2016, 16, 1485-1494.	1.7	16
12	Unique Option Pricing Measure with neither Dynamic Hedging nor Complete Markets. <i>European Financial Management</i> , 2015, 21, 228-235.	2.9	2
13	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
14	Elements of quantitative finance: a response to Jeff Holman's review of <i>Antifragile</i> . <i>Quantitative Finance</i> , 2014, 14, 401-401.	1.7	1
15	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
16	3. Mild Vs. Wild Randomness: Focusing on Those Risks that Matter. , 2010, , 47-58.		25
17	Errors, robustness, and the fourth quadrant. <i>International Journal of Forecasting</i> , 2009, 25, 744-759.	6.5	67
18	Finiteness of variance is irrelevant in the practice of quantitative finance. <i>Complexity</i> , 2009, 14, 66-76.	1.6	42

#	ARTICLE	IF	CITATIONS
19	ROUNDTABLE 1: PUBLIC IGNORANCE: RATIONAL, IRRATIONAL, OR INEVITABLE?. Critical Review, 2008, 20, 423-444.	0.2	2
20	We Don't Quite Know What We Are Talking About. Journal of Portfolio Management, 2007, 33, 84-86.	0.6	49
21	Black Swans and the Domains of Statistics. American Statistician, 2007, 61, 198-200.	1.6	169
22	The illusions of dynamic replication. Quantitative Finance, 2005, 5, 323-326.	1.7	55
23	Bleed or Blowup? Why Do We Prefer Asymmetric Payoffs?. Journal of Behavioral Finance, 2004, 5, 2-7.	1.7	36
24	The Decline of Violent Conflicts: What Do the Data Really Say?. SSRN Electronic Journal, 0, , .	0.4	6
25	Gini Estimation Under Infinite Variance. SSRN Electronic Journal, 0, , .	0.4	1