Nick Firoozye

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/5487300/publications.pdf

Version: 2024-02-01

2258059 2053705 6 49 3 5 citations h-index g-index papers 6 6 6 11 docs citations times ranked citing authors all docs

#	Article	IF	CITATIONS
1	Generative adversarial networks for financial trading strategies fine-tuning and combination. Quantitative Finance, 2021, 21, 797-813.	1.7	27
2	The Recurrent Reinforcement Learning Crypto Agent. IEEE Access, 2022, 10, 38590-38599.	4.2	9
3	Avoiding Backtesting Overfitting by Covariance-Penalties: <i>An Empirical Investigation of the Ordinary and Total Least Squares Cases</i> . The Journal of Financial Data Science, 2019, 1, 63-83.	1.3	8
4	Reinforcement Learning for Systematic FX Trading. IEEE Access, 2022, 10, 5024-5036.	4.2	3
5	Optimal Dynamic Strategies on Gaussian Returns. SSRN Electronic Journal, 0, , .	0.4	1
6	QuantNet: transferring learning across trading strategies. Quantitative Finance, 2022, 22, 1071-1090.	1.7	1