

Nick Firoozye

List of Publications by Year in descending order

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6
papers

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citations

2258059

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2053705

5
g-index

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6
docs citations

6
times ranked

11
citing authors

#	ARTICLE	IF	CITATIONS
1	QuantNet: transferring learning across trading strategies. Quantitative Finance, 2022, 22, 1071-1090.	1.7	1
2	Reinforcement Learning for Systematic FX Trading. IEEE Access, 2022, 10, 5024-5036.	4.2	3
3	The Recurrent Reinforcement Learning Crypto Agent. IEEE Access, 2022, 10, 38590-38599.	4.2	9
4	Generative adversarial networks for financial trading strategies fine-tuning and combination. Quantitative Finance, 2021, 21, 797-813.	1.7	27
5	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
6	Optimal Dynamic Strategies on Gaussian Returns. SSRN Electronic Journal, 0, , .	0.4	1