Paresh Date

List of Publications by Year
in descending order

60 papers	728 citations	623574 14 h-index	642610 23 g-index
61 all docs	61 docs citations	61 times ranked	570 citing authors

#	Article	IF	Citations
1	Distributed H_infty Filtering for Switched Stochastic Delayed Systems Over Sensor Networks With Fading Measurements. IEEE Transactions on Cybernetics, 2020, 50, 2-14.	6.2	83
2	Positivity-preserving <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si1.gif" display="inline" overflow="scroll"><mml:msub><mml:mrow><mml:mi>H</mml:mi></mml:mrow><mml:mrow><mml:mi>âˆž</mml:mi></mml:mrow></m model reduction for positive systems. Automatica, 2011, 47, 1504-1511.	3.0	70
3	A Modified Bayesian Filter for Randomly Delayed Measurements. IEEE Transactions on Automatic Control, 2017, 62, 419-424.	3.6	37
4	Electricity futures price models: Calibration and forecasting. European Journal of Operational Research, 2015, 247, 144-154.	3.5	32
5	Filtering and forecasting commodity futures prices under an HMM framework. Energy Economics, 2013, 40, 1001-1013.	5.6	31
6	Linear and non-linear filtering in mathematical finance: a review. IMA Journal of Management Mathematics, 2011, 22, 195-211.	1.1	28
7	A New Method for Generating Sigma Points and Weights for Nonlinear Filtering. , 2018, 2, 519-524.		27
8	Prospect theoryâ€"based portfolio optimization: an empirical study and analysis using intelligent algorithms. Quantitative Finance, 2017, 17, 353-367.	0.9	25
9	Algorithms for worst case identification in Hâˆž and in the Î½-gap metric. Automatica, 2004, 40, 995-1002.	3.0	21
10	Linear Gaussian affine term structure models with unobservable factors: Calibration and yield forecasting. European Journal of Operational Research, 2009, 195, 156-166.	3.5	21
11	Quadrature filters for one-step randomly delayed measurements. Applied Mathematical Modelling, 2016, 40, 8296-8308.	2.2	19
12	A Machine Learning Approach for Micro-Credit Scoring. Risks, 2021, 9, 50.	1.3	19
13	Risk-sensitive control for a class of nonlinear systems with multiplicative noise. Systems and Control Letters, 2013, 62, 988-999.	1.3	18
14	A fast calibrating volatility model for option pricing. European Journal of Operational Research, 2015, 243, 599-606.	3.5	18
15	Regime switching volatility calibration by the Baumâ€"Welch method. Journal of Computational and Applied Mathematics, 2010, 234, 3243-3260.	1.1	16
16	An algorithm for moment-matching scenario generation with application to financial portfolio optimisation. European Journal of Operational Research, 2015, 240, 678-687.	3.5	16
17	An algorithm for identification in the Î½-gap metric. , 0, , .		15
18	A combined iterative scheme for identification and control redesigns. International Journal of Adaptive Control and Signal Processing, 2004, 18, 629-644.	2.3	15

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19	Optimal Dispatch in a Balancing Market With Intermittent Renewable Generation. IEEE Transactions on Power Systems, 2021, 36, 865-878.	4.6	15
20	A new algorithm for latent state estimation in non-linear time series models. Applied Mathematics and Computation, 2008, 203, 224-232.	1.4	14
21	Higher order sigma point filter: A new heuristic for nonlinear time series filtering. Applied Mathematics and Computation, 2013, 221, 662-671.	1.4	14
22	A new moment matching algorithm for sampling from partially specified symmetric distributions. Operations Research Letters, 2008, 36, 669-672.	0.5	13
23	Adaptive sparse-grid Gaussâ€“Hermite filter. Journal of Computational and Applied Mathematics, 2018, 342, 305-316.	1.1	13
24	A mixed integer linear programming model for optimal sovereign debt issuance. European Journal of Operational Research, 2011, 214, 749-758.	3.5	12
25	Identification of Piecewise Affine LFR Models of Interconnected Systems. IEEE Transactions on Control Systems Technology, 2011, 19, 148-155.	3.2	11
26	Valuation of cash flows under random rates of interest: A linear algebraic approach. Insurance: Mathematics and Economics, 2007, 41, 84-95.	0.7	8
27	Robust feedback synthesis for nonlinear integrodifferential equation models using generalized describing functions. Automatica, 1997, 33, 959-962.	3.0	7
28	A partially linearized sigma point filter for latent state estimation in nonlinear time series models. Journal of Computational and Applied Mathematics, 2010, 233, 2675-2682.	1.1	7
29	Pricing and risk management of interest rate swaps. European Journal of Operational Research, 2013, 228, 102-111.	3.5	7
30	Generalised Risk-Sensitive Control with Full and Partial State Observation. Mathematical Modelling and Algorithms, 2014, 13, 87-101.	0.5	7
31	New algorithm for continuousâ€discrete filtering with randomly delayed measurements. IET Control Theory and Applications, 2016, 10, 2298-2305.	1.2	7
32	Modelling the risk of failure in explosion protection installations. Journal of Loss Prevention in the Process Industries, 2009, 22, 492-498.	1.7	6
33	An exact minimum variance filter for a class of discrete time systems with random parameter perturbations. Applied Mathematical Modelling, 2014, 38, 2422-2434.	2.2	6
34	Value-at-Risk for fixed-income portfolios: a Kalman filtering approach. IMA Journal of Management Mathematics, 2016, 27, 557-573.	1.1	6
35	Measuring Distance between Systems under Bounded Power Excitation. SIAM Journal on Control and Optimization, 2004, 43, 922-936.	1.1	5
36	An iterative procedure for piecewise affine identification of nonlinear interconnected systems. , 2007, , .		5

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37	Two methods for optimal investment with trading strategies of finite variation. IMA Journal of Management Mathematics, 2012, 23, 171-193.	1.1	5
38	Measuring the risk of a non-linear portfolio with fat-tailed risk factors through a probability conserving transformation. IMA Journal of Management Mathematics, 2016, 27, 157-180.	1.1	4
39	A mixed-game and co-evolutionary genetic programming agent-based model of financial contagion. , 2010, , .		3
40	Financial contagion simulation through modelling behavioural characteristics of market participants and capturing cross-market linkages. , 2011, , .		3
41	Particle Filter for Randomly Delayed Measurements with Unknown Latency Probability. Sensors, 2020, 20, 5689.	2.1	3
42	Risk minimisation using options and risky assets. Operational Research, 2022, 22, 485-506.	1.3	3
43	An algorithm for joint identification and control. , 2002, , .		2
44	Connecting PE identification and robust control theory: the multiple-input single-output case. part I: uncertainty region validation. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 2003, 36, 21-26.	0.4	2
45	Optimal Portfolio Control with Trading Strategies of Finite Variation. , 0, , .		2
46	A modified sequential Monte Carlo procedure for the efficient recursive estimation of extreme quantiles. Journal of Forecasting, 2019, 38, 390-399.	1.6	2
47	Extended Kalman Filter Using Orthogonal Polynomials. IEEE Access, 2021, 9, 59675-59691.	2.6	2
48	Connecting PE identification and robust control theory: the multiple-input single-output case. part I: uncertainty region validation. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 2003, 36, 27-32.	0.4	1
49	On validating closed-loop behaviour from noisy frequency-response measurements. Systems and Control Letters, 2005, 54, 607-612.	1.3	1
50	Mediumâ€term horizon volatility forecasting: A comparative study. Applied Stochastic Models in Business and Industry, 2007, 23, 465-481.	0.9	1
51	Controllability and Controller-Observer Design for a Class of Linear Time-Varying Systems. Mathematical Modelling and Algorithms, 2014, 13, 103-112.	0.5	1
52	A minimum variance filter for discrete time linear systems with parametric uncertainty. , 2016, , .		1
53	New untuned algorithms for worst case identification. , 0, , .		0
54	Measuring distance between systems under bounded power excitation. , 2001, , .		0

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55	A bound on closed-loop performance based on finite-frequency response samples. Systems and Control Letters, 2005, 54, 447-454.	1.3	0
56	Exploiting structure in piecewise affine identification of LFT systems. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 2009, 42, 581-586.	0.4	0
57	A linear algebraic method for pricing temporary life annuities and insurance policies. Insurance: Mathematics and Economics, 2010, 47, 98-104.	0.7	0
58	The Mathematics of Filtering and Its Applications. Mathematical Modelling and Algorithms, 2014, 13, 1-2.	0.5	0
59	A minimum variance filter for continuous discrete systems with additive-multiplicative noise. , 2016, , .		0
60	An approximate minimum variance filter for nonlinear systems with randomly delayed observations. , 2017, , .		0