

Paresh Date

List of Publications by Year in descending order

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Version: 2024-02-01

60
papers

728
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623574

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all docs

61
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61
times ranked

570
citing authors

#	ARTICLE	IF	CITATIONS
1	Risk minimisation using options and risky assets. <i>Operational Research</i> , 2022, 22, 485-506.	1.3	3
2	Optimal Dispatch in a Balancing Market With Intermittent Renewable Generation. <i>IEEE Transactions on Power Systems</i> , 2021, 36, 865-878.	4.6	15
3	Extended Kalman Filter Using Orthogonal Polynomials. <i>IEEE Access</i> , 2021, 9, 59675-59691.	2.6	2
4	A Machine Learning Approach for Micro-Credit Scoring. <i>Risks</i> , 2021, 9, 50.	1.3	19
5	Distributed H_∞ Filtering for Switched Stochastic Delayed Systems Over Sensor Networks With Fading Measurements. <i>IEEE Transactions on Cybernetics</i> , 2020, 50, 2-14.	6.2	83
6	Particle Filter for Randomly Delayed Measurements with Unknown Latency Probability. <i>Sensors</i> , 2020, 20, 5689.	2.1	3
7	A modified sequential Monte Carlo procedure for the efficient recursive estimation of extreme quantiles. <i>Journal of Forecasting</i> , 2019, 38, 390-399.	1.6	2
8	Adaptive sparse-grid Gauss-Hermite filter. <i>Journal of Computational and Applied Mathematics</i> , 2018, 342, 305-316.	1.1	13
9	A New Method for Generating Sigma Points and Weights for Nonlinear Filtering. , 2018, 2, 519-524.		27
10	A Modified Bayesian Filter for Randomly Delayed Measurements. <i>IEEE Transactions on Automatic Control</i> , 2017, 62, 419-424.	3.6	37
11	Prospect theory-based portfolio optimization: an empirical study and analysis using intelligent algorithms. <i>Quantitative Finance</i> , 2017, 17, 353-367.	0.9	25
12	An approximate minimum variance filter for nonlinear systems with randomly delayed observations. , 2017, , .		0
13	Quadrature filters for one-step randomly delayed measurements. <i>Applied Mathematical Modelling</i> , 2016, 40, 8296-8308.	2.2	19
14	New algorithm for continuous-discrete filtering with randomly delayed measurements. <i>IET Control Theory and Applications</i> , 2016, 10, 2298-2305.	1.2	7
15	A minimum variance filter for discrete time linear systems with parametric uncertainty. , 2016, , .		1
16	A minimum variance filter for continuous discrete systems with additive-multiplicative noise. , 2016, , .		0
17	Value-at-Risk for fixed-income portfolios: a Kalman filtering approach. <i>IMA Journal of Management Mathematics</i> , 2016, 27, 557-573.	1.1	6
18	Measuring the risk of a non-linear portfolio with fat-tailed risk factors through a probability conserving transformation. <i>IMA Journal of Management Mathematics</i> , 2016, 27, 157-180.	1.1	4

#	ARTICLE	IF	CITATIONS
19	Electricity futures price models: Calibration and forecasting. European Journal of Operational Research, 2015, 247, 144-154.	3.5	32
20	A fast calibrating volatility model for option pricing. European Journal of Operational Research, 2015, 243, 599-606.	3.5	18
21	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
22	Generalised Risk-Sensitive Control with Full and Partial State Observation. Mathematical Modelling and Algorithms, 2014, 13, 87-101.	0.5	7
23	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
24	The Mathematics of Filtering and Its Applications. Mathematical Modelling and Algorithms, 2014, 13, 1-2.	0.5	0
25	Controllability and Controller-Observer Design for a Class of Linear Time-Varying Systems. Mathematical Modelling and Algorithms, 2014, 13, 103-112.	0.5	1
26	Risk-sensitive control for a class of nonlinear systems with multiplicative noise. Systems and Control Letters, 2013, 62, 988-999.	1.3	18
27	Higher order sigma point filter: A new heuristic for nonlinear time series filtering. Applied Mathematics and Computation, 2013, 221, 662-671.	1.4	14
28	Filtering and forecasting commodity futures prices under an HMM framework. Energy Economics, 2013, 40, 1001-1013.	5.6	31
29	Pricing and risk management of interest rate swaps. European Journal of Operational Research, 2013, 228, 102-111.	3.5	7
30	Two methods for optimal investment with trading strategies of finite variation. IMA Journal of Management Mathematics, 2012, 23, 171-193.	1.1	5
31	Financial contagion simulation through modelling behavioural characteristics of market participants and capturing cross-market linkages. , 2011, , .		3
32	Identification of Piecewise Affine LFR Models of Interconnected Systems. IEEE Transactions on Control Systems Technology, 2011, 19, 148-155.	3.2	11
33	A mixed integer linear programming model for optimal sovereign debt issuance. European Journal of Operational Research, 2011, 214, 749-758.	3.5	12
34	Positivity-preserving $\langle mml:msub \rangle \langle mml:mrow \rangle \langle mml:mi \rangle H \langle /mml:mi \rangle \langle /mml:mrow \rangle \langle mml:mrow \rangle \langle mml:mi \rangle \hat{z} \langle /mml:mi \rangle \langle /mml:mrow \rangle \langle /mml:msub \rangle$ model reduction for positive systems. Automatica, 2011, 47, 1504-1511.	3.0	70
35	Linear and non-linear filtering in mathematical finance: a review. IMA Journal of Management Mathematics, 2011, 22, 195-211.	1.1	28
36	Regime switching volatility calibration by the Baum-Welch method. Journal of Computational and Applied Mathematics, 2010, 234, 3243-3260.	1.1	16

#	ARTICLE	IF	CITATIONS
37	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
38	A linear algebraic method for pricing temporary life annuities and insurance policies. Insurance: Mathematics and Economics, 2010, 47, 98-104.	0.7	0
39	A mixed-game and co-evolutionary genetic programming agent-based model of financial contagion. , 2010, , .		3
40	Modelling the risk of failure in explosion protection installations. Journal of Loss Prevention in the Process Industries, 2009, 22, 492-498.	1.7	6
41	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
42	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
43	A new algorithm for latent state estimation in non-linear time series models. Applied Mathematics and Computation, 2008, 203, 224-232.	1.4	14
44	A new moment matching algorithm for sampling from partially specified symmetric distributions. Operations Research Letters, 2008, 36, 669-672.	0.5	13
45	An iterative procedure for piecewise affine identification of nonlinear interconnected systems. , 2007, , .		5
46	Medium-term horizon volatility forecasting: A comparative study. Applied Stochastic Models in Business and Industry, 2007, 23, 465-481.	0.9	1
47	Valuation of cash flows under random rates of interest: A linear algebraic approach. Insurance: Mathematics and Economics, 2007, 41, 84-95.	0.7	8
48	A bound on closed-loop performance based on finite-frequency response samples. Systems and Control Letters, 2005, 54, 447-454.	1.3	0
49	On validating closed-loop behaviour from noisy frequency-response measurements. Systems and Control Letters, 2005, 54, 607-612.	1.3	1
50	A combined iterative scheme for identification and control redesigns. International Journal of Adaptive Control and Signal Processing, 2004, 18, 629-644.	2.3	15
51	Algorithms for worst case identification in H^∞ and in the \hat{l}_2 -gap metric. Automatica, 2004, 40, 995-1002.	3.0	21
52	Measuring Distance between Systems under Bounded Power Excitation. SIAM Journal on Control and Optimization, 2004, 43, 922-936.	1.1	5
53	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
54	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

#	ARTICLE	IF	CITATIONS
55	An algorithm for joint identification and control. , 2002, , .		2
56	Measuring distance between systems under bounded power excitation. , 2001, , .		0
57	Robust feedback synthesis for nonlinear integrodifferential equation models using generalized describing functions. Automatica, 1997, 33, 959-962.	3.0	7
58	New untuned algorithms for worst case identification. , 0, , .		0
59	An algorithm for identification in the $\hat{l}_{1/2}$ -gap metric. , 0, , .		15
60	Optimal Portfolio Control with Trading Strategies of Finite Variation. , 0, , .		2