Savas Dayanik

List of Publications by Year
in descending order

28 papers	**1,217** citations	566801 **15** h-index	525886 **27** g-index
29 all docs	**29** docs citations	**29** times ranked	**567** citing authors

#	ARTICLE	IF	CITATIONS
1	The Knowledge-Gradient Policy for Correlated Normal Beliefs. INFORMS Journal on Computing, 2009, 21, 599-613.	1.0	286
2	A Knowledge-Gradient Policy for Sequential Information Collection. SIAM Journal on Control and Optimization, 2008, 47, 2410-2439.	1.1	275
3	On the optimal stopping problem for one-dimensional diffusions. Stochastic Processes and Their Applications, 2003, 107, 173-212.	0.4	206
4	Optimal Multiple Stopping of Linear Diffusions. Mathematics of Operations Research, 2008, 33, 446-460.	0.8	64
5	Adaptive Poisson disorder problem. Annals of Applied Probability, 2006, 16, 1190.	0.6	46
6	The standard Poisson disorder problem revisited. Stochastic Processes and Their Applications, 2005, 115, 1437-1450.	0.4	41
7	Optimal Stopping of Linear Diffusions with Random Discounting. Mathematics of Operations Research, 2008, 33, 645-661.	0.8	34
8	Compound Poisson Disorder Problem. Mathematics of Operations Research, 2006, 31, 649-672.	0.8	32
9	Bayesian Sequential Change Diagnosis. Mathematics of Operations Research, 2008, 33, 475-496.	0.8	32
10	Multisource Bayesian sequential change detection. Annals of Applied Probability, 2008, 18, .	0.6	31
11	Poisson Disorder Problem with Exponential Penalty for Delay. Mathematics of Operations Research, 2006, 31, 217-233.	0.8	26
12	Sequential multi-hypothesis testing for compound Poisson processes. Stochastics, 2008, 80, 19-50.	0.6	23
13	Sequential testing of simple hypotheses about compound Poisson processes. Stochastic Processes and Their Applications, 2006, 116, 1892-1919.	0.4	17
14	Sequential Detection and Identification of a Change in the Distribution of a Markov-Modulated Random Sequence. IEEE Transactions on Information Theory, 2009, 55, 3323-3345.	1.5	17
15	Asymptotically optimal Bayesian sequential change detection and identification rules. Annals of Operations Research, 2013, 208, 337-370.	2.6	16
16	Dynamic bidding strategies in search-based advertising. Annals of Operations Research, 2013, 211, 103-136.	2.6	12
17	Compound Poisson Disorder Problems with Nonlinear Detection Delay Penalty Cost Functions. Sequential Analysis, 2010, 29, 193-216.	0.2	9
18	Wiener Disorder Problem with Observations at Fixed Discrete Time Epochs. Mathematics of Operations Research, 2010, 35, 756-785.	0.8	8

#	ARTICLE	IF	CITATIONS
19	Multisource Bayesian sequential binary hypothesis testing problem. Annals of Operations Research, 2012, 201, 99-130.	2.6	8
20	Optimal Stopping Problems for Asset Management. Advances in Applied Probability, 2012, 44, 655-677.	0.4	7
21	Optimal Stopping Problems for Asset Management. Advances in Applied Probability, 2012, 44, 655-677.	0.4	6
22	Reward-Rate Maximization in Sequential Identification under a Stochastic Deadline. SIAM Journal on Control and Optimization, 2013, 51, 2922-2948.	1.1	6
23	Artificial Neural Network Modeling and Simulation of In-Vitro<SUB>Nanoparticle-Cell</SUB><SUB> Interactions</SUB>. Journal of Computational and Theoretical Nanoscience, 2014, 11, 272-282.	0.4	5
24	Joint Detection and Identification of an Unobservable Change in the Distribution of a Random Sequence. , 2007, , .		4
25	Detection and identification of changes of hidden Markov chains: asymptotic theory. Statistical Inference for Stochastic Processes, 2022, 25, 261-301.	0.4	3
26	Filling the gap between American and Russian options: adjustable regret. Stochastics, 2007, 79, 61-83.	0.6	1
27	Analysis of the in vitro nanoparticleâ€"cell interactions via a smoothing-splines mixed-effects model. Artificial Cells, Nanomedicine and Biotechnology, 2016, 44, 1-11.	1.9	1
28	Sequential Sensor Installation for Wiener Disorder Detection. Mathematics of Operations Research, 2016, 41, 827-850.	0.8	1