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	Detection and identification of changes of hidden Markov chains: asymptotic theory. Statistical Inference for Stochastic Processes, 2022, 25, 261-301.	0.4	3
2	Analysis of the in vitro nanoparticle–cell interactions via a smoothing-splines mixed-effects model. Artificial Cells, Nanomedicine and Biotechnology, 2016, 44, 1-11.	1.9	1
3	Sequential Sensor Installation for Wiener Disorder Detection. Mathematics of Operations Research, 2016, 41, 827-850.	0.8	1
4	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
5	Dynamic bidding strategies in search-based advertising. Annals of Operations Research, 2013, 211, 103-136.	2.6	12
6	Reward-Rate Maximization in Sequential Identification under a Stochastic Deadline. SIAM Journal on Control and Optimization, 2013, 51, 2922-2948.	1.1	6
7	Asymptotically optimal Bayesian sequential change detection and identification rules. Annals of Operations Research, 2013, 208, 337-370.	2.6	16
8	Optimal Stopping Problems for Asset Management. Advances in Applied Probability, 2012, 44, 655-677.	0.4	7
9	Optimal Stopping Problems for Asset Management. Advances in Applied Probability, 2012, 44, 655-677.	0.4	6
10	Multisource Bayesian sequential binary hypothesis testing problem. Annals of Operations Research, 2012, 201, 99-130.	2.6	8
11	Wiener Disorder Problem with Observations at Fixed Discrete Time Epochs. Mathematics of Operations Research, 2010, 35, 756-785.	0.8	8
12	Compound Poisson Disorder Problems with Nonlinear Detection Delay Penalty Cost Functions. Sequential Analysis, 2010, 29, 193-216.	0.2	9
13	The Knowledge-Gradient Policy for Correlated Normal Beliefs. INFORMS Journal on Computing, 2009, 21, 599-613.	1.0	286
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	A Knowledge-Gradient Policy for Sequential Information Collection. SIAM Journal on Control and Optimization, 2008, 47, 2410-2439.	1.1	275
16	Sequential multi-hypothesis testing for compound Poisson processes. Stochastics, 2008, 80, 19-50.	0.6	23
17	Optimal Multiple Stopping of Linear Diffusions. Mathematics of Operations Research, 2008, 33, 446-460.	0.8	64
18	Bayesian Sequential Change Diagnosis. Mathematics of Operations Research, 2008, 33, 475-496.	0.8	32

#	Article	IF	Citations
19	Optimal Stopping of Linear Diffusions with Random Discounting. Mathematics of Operations Research, 2008, 33, 645-661.	0.8	34
20	Multisource Bayesian sequential change detection. Annals of Applied Probability, 2008, 18, .	0.6	31
21	Joint Detection and Identification of an Unobservable Change in the Distribution of a Random Sequence. , 2007, , .		4
22	Filling the gap between American and Russian options: adjustable regret. Stochastics, 2007, 79, 61-83.	0.6	1
23	Compound Poisson Disorder Problem. Mathematics of Operations Research, 2006, 31, 649-672.	0.8	32
24	Adaptive Poisson disorder problem. Annals of Applied Probability, 2006, 16, 1190.	0.6	46
25	Sequential testing of simple hypotheses about compound Poisson processes. Stochastic Processes and Their Applications, 2006, 116, 1892-1919.	0.4	17
26	Poisson Disorder Problem with Exponential Penalty for Delay. Mathematics of Operations Research, 2006, 31, 217-233.	0.8	26
27	The standard Poisson disorder problem revisited. Stochastic Processes and Their Applications, 2005, 115, 1437-1450.	0.4	41
28	On the optimal stopping problem for one-dimensional diffusions. Stochastic Processes and Their Applications, 2003, 107, 173-212.	0.4	206