

SÃ¼han Altay

List of Publications by Year in descending order

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3
papers

11
citations

3311381

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2917675

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docs citations

3
times ranked

11
citing authors

#	ARTICLE	IF	CITATIONS
1	Optimal convergence trading with unobservable pricing errors. Annals of Operations Research, 2021, 299, 133-161.	4.1	3
2	PAIRS TRADING UNDER DRIFT UNCERTAINTY AND RISK PENALIZATION. International Journal of Theoretical and Applied Finance, 2018, 21, 1850046.	0.5	8
3	Optimal Converge Trading with Unobservable Pricing Errors. SSRN Electronic Journal, 0, , .	0.4	0