

Arash Fahim

List of Publications by Year in descending order

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6
papers

133
citations

2258059

3
h-index

2053705

5
g-index

6
all docs

6
docs citations

6
times ranked

71
citing authors

#	ARTICLE	IF	CITATIONS
1	A probabilistic numerical method for fully nonlinear parabolic PDEs. <i>Annals of Applied Probability</i> , 2011, 21, .	1.3	108
2	Model-independent superhedging under portfolio constraints. <i>Finance and Stochastics</i> , 2016, 20, 51-81.	1.1	14
3	A stochastic approximation for fully nonlinear free boundary parabolic problems. <i>Numerical Methods for Partial Differential Equations</i> , 2014, 30, 902-929.	3.6	7
4	Optimal portfolio execution under time-varying liquidity constraints. <i>Applied Mathematical Finance</i> , 2017, 24, 387-416.	1.2	2
5	A numerical scheme for a singular control problem: Investmentâ€™consumption under proportional transaction costs. <i>Journal of Computational and Applied Mathematics</i> , 2018, 333, 170-184.	2.0	1
6	Asymptotic analysis for optimal dividends in a dual risk model. <i>Stochastic Models</i> , 0, , 1-33.	0.5	1