Arash Fahim

List of Publications by Year
in descending order

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