Mihail Zervos

List of Publications by Year
in descending order

24 papers	649 citations	687363 13 h-index	642732 23 g-index
24 all docs	24 docs citations	24 times ranked	243 citing authors

#	Article	IF	Citations
1	An investment model with switching costs and the option to abandon. Mathematical Methods of Operations Research, 2018, 88, 417-443.	1.0	4
2	Irreversible Capital Accumulation with Economic Impact. Applied Mathematics and Optimization, 2017, 75, 525-551.	1.6	11
3	Watermark options. Finance and Stochastics, 2017, 21, 157-186.	1.1	13
4	Optimal Execution with Multiplicative Price Impact. SIAM Journal on Financial Mathematics, 2015, 6, 281-306.	1.3	32
5	On the submartingale/supermartingale property of diffusions in natural scale. Proceedings of the Steklov Institute of Mathematics, 2014, 287, 122-132.	0.3	5
6	BUYâ€•LOW AND SELLâ€•HIGH INVESTMENT STRATEGIES. Mathematical Finance, 2013, 23, 560-578.	1.8	42
7	Long-Term Optimal Investment Strategies in the Presence of Adjustment Costs. SIAM Journal on Control and Optimization, 2013, 51, 996-1034.	2.1	10
8	On the optimal stopping of a one-dimensional diffusion. Electronic Journal of Probability, 2013, 18, .	1.0	28
9	A MODEL FOR THE LONG-TERM OPTIMAL CAPACITY LEVEL OF AN INVESTMENT PROJECT. International Journal of Theoretical and Applied Finance, 2011, 14, 187-196.	0.5	8
10	<mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si11.gif" display="inline" overflow="scroll"><mml:mi>Ï€</mml:mi></mml:math> options. Stochastic Processes and Their Applications, 2010, 120, 1033-1059.	0.9	29
11	The explicit solution to a sequential switching problem with non-smooth data. Stochastics, 2010, 82, 69-109.	1.1	20
12	Global Eradication of Lymphatic Filariasis: The Value Of Chronic Disease Control in Parasite Elimination Programs. Nature Precedings, 2008, , .	0.1	0
13	The solution to a second order linear ordinary differential equation with a non-homogeneous term that is a measure. Stochastics, 2007, 79, 363-382.	1.1	14
14	Sequential entry and exit decisions with an ergodic performance criterion. Stochastics, 2006, 78, 99-121.	1.1	5
15	Impulse Control of One-Dimensional Ito Diffusions with an Expected and a Pathwise Ergodic Criterion. Applied Mathematics and Optimization, 2006, 54, 71-93.	1.6	11
16	A Problem of Sequential Entry and Exit Decisions Combined with Discretionary Stopping. SIAM Journal on Control and Optimization, 2003, 42, 397-421.	2.1	47
17	Dynamical pricing of weather derivatives. Quantitative Finance, 2002, 2, 189-198.	1.7	160
18	Martingale approach to real options. AIP Conference Proceedings, 2001, , .	0.4	1

#	Article	IF	Citations
19	A Model for Investment Decisions with Switching Costs. Annals of Applied Probability, 2001, 11, 239.	1.3	81
20	A Model for Investments in the Natural Resource Industry with Switching Costs. Mathematics of Operations Research, 2001, 26, 637-653.	1.3	33
21	An investment model with entry and exit decisions. Journal of Applied Probability, 2000, 37, 547-559.	0.7	27
22	An investment model with entry and exit decisions. Journal of Applied Probability, 2000, 37, 547-559.	0.7	18
23	On the relationship of the dynamic programming approach and the contingent claim approach to asset valuation. Finance and Stochastics, 1999, 3, 433-449.	1.1	23
24	Valuation of Investments in Real Assets with Implications for the Stock Prices. SIAM Journal on Control and Optimization, 1998, 36, 2082-2102.	2.1	27