# Stanley R Pliska

List of Publications by Year
in descending order

| 41 | 4,648 | 304368 | 329751 |
|---|---|---|---|
| papers | citations | 22 | 37 |
| | | h-index | g-index |

| 42 | 42 | 42 | 1160 |
|---|---|---|---|
| all docs | docs citations | times ranked | citing authors |

| # | Article | IF | Citations |
|---|---------|-----|-----------|
| 1 | Martingales and stochastic integrals in the theory of continuous trading. Stochastic Processes and Their Applications, 1981, 11, 215-260. | 0.4 | 2,196 |
| 2 | A Stochastic Calculus Model of Continuous Trading: Optimal Portfolios. Mathematics of Operations Research, 1986, 11, 371-382. | 0.8 | 443 |
| 3 | A stochastic calculus model of continuous trading: Complete markets. Stochastic Processes and Their Applications, 1983, 15, 313-316. | 0.4 | 353 |
| 4 | CONTINUOUS-TIME MEAN-VARIANCE PORTFOLIO SELECTION WITH BANKRUPTCY PROHIBITION. Mathematical Finance, 2005, 15, 213-244. | 0.9 | 264 |
| 5 | OPTIMAL PORTFOLIO MANAGEMENT WITH FIXED TRANSACTION COSTS. Mathematical Finance, 1995, 5, 337-356. | 0.9 | 199 |
| 6 | Optimal life insurance purchase and consumption/investment under uncertain lifetime. Journal of Banking and Finance, 2007, 31, 1307-1319. | 1.4 | 150 |
| 7 | On the fundamental theorem of asset pricing with an infinite state space. Journal of Mathematical Economics, 1991, 20, 1-18. | 0.4 | 116 |
| 8 | Risk sensitive asset management with transaction costs. Finance and Stochastics, 2000, 4, 1-33. | 0.7 | 84 |
| 9 | Optimal Consumption and Exploration of Nonrenewable Resources under Uncertainty. Econometrica, 1980, 48, 177. | 2.6 | 68 |
| 10 | Controlled jump processes. Stochastic Processes and Their Applications, 1975, 3, 259-282. | 0.4 | 64 |
| 11 | Option valuation with co-integrated asset prices. Journal of Economic Dynamics and Control, 2004, 28, 727-754. | 0.9 | 63 |
| 12 | Risk sensitive control of finite state Markov chains in discrete time, with applications to portfolio management. Mathematical Methods of Operations Research, 1999, 50, 167-188. | 0.4 | 54 |
| 13 | Optimal trading of a security when there are taxes and transaction costs. Finance and Stochastics, 1999, 3, 137-165. | 0.7 | 50 |
| 14 | Optimal Control of Single-Server Queuing Networks and Multi-Class M/G/1 Queues with Feedback. Operations Research, 1977, 25, 248-258. | 1.2 | 47 |
| 15 | Portfolio management with transaction costs. Proceedings of the Royal Society A: Mathematical, Physical and Engineering Sciences, 1997, 453, 551-562. | 1.0 | 46 |
| 16 | Risk sensitive asset allocation. Journal of Economic Dynamics and Control, 2000, 24, 1145-1177. | 0.9 | 46 |
| 17 | Economic Properties of the Risk Sensitive Criterion for Portfolio Management. Review of Accounting and Finance, 2003, 2, 3-17. | 2.5 | 38 |
| 18 | Optimization of Multitype Branching Processes. Management Science, 1976, 23, 117-124. | 2.4 | 33 |

| # | ARTICLE | IF | CITATIONS |
|---|---------|----|-----------|
| 19 | Optimal tracking for asset allocation with fixed and proportional transaction costs. Quantitative Finance, 2004, 4, 233-243. | 0.9 | 28 |
| 20 | Risk Sensitive Portfolio Management with Cox--Ingersoll--Ross Interest Rates: The HJB Equation. SIAM Journal on Control and Optimization, 2005, 44, 1811-1843. | 1.1 | 27 |
| 21 | A martingale characterization of the price of a nonrenewable resource with decisions involving uncertainty. Journal of Economic Theory, 1985, 35, 322-342. | 0.5 | 25 |
| 22 | OPTIMAL INVESTMENT DECISIONS FOR A PORTFOLIO WITH A ROLLING HORIZON BOND AND A DISCOUNT BOND. International Journal of Theoretical and Applied Finance, 2005, 08, 871-913. | 0.2 | 25 |
| 23 | The shadow price of information in continuous time decision problems. Stochastics, 1987, 22, 151-186. | 0.6 | 24 |
| 24 | The effects of regulations on trading activity and return volatility in futures markets. Journal of Futures Markets, 1991, 11, 135-151. | 0.9 | 24 |
| 25 | Optimal Consumption of a Nonrenewable Resource with Stochastic Discoveries and a Random Environment. Review of Economic Studies, 1983, 50, 543. | 2.9 | 21 |
| 26 | Choosing the maximum from a sequence with a discount function. Applied Mathematics and Optimization, 1975, 2, 279-289. | 0.8 | 20 |
| 27 | A discrete time stochastic decision model. , 1982, , 290-304. | | 19 |
| 28 | Optimal portfolios with asymptotic criteria. Annals of Operations Research, 1993, 45, 187-204. | 2.6 | 17 |
| 29 | Kalman filter estimation for valuing nontrading securities, with applications to the MMI cash-future spread on October 19 and 20, 1987. Review of Quantitative Finance and Accounting, 1991, 1, 135-151. | 0.8 | 14 |
| 30 | An Overview of Optimal Life Insurance Purchase, Consumption and Investment Problems. Springer Proceedings in Mathematics, 2011, , 271-286. | 0.5 | 14 |
| 31 | ON THE TRANSIENT CASE FOR MARKOV DECISION CHAINS WITH GENERAL STATE SPACES11This research was supported under National Science Foundation Grant GK-37408.. , 1978, , 335-349. | | 12 |
| 32 | A Semigroup Representation of the Maximum Expected Reward Vector in Continuous Parameter Markov Decision Theory. SIAM Journal on Control and Optimization, 1975, 13, 1115-1129. | 1.6 | 11 |
| 33 | A synopsis of federal-state sponsored preventive child health. Journal of Community Health, 1984, 9, 222-239. | 1.9 | 11 |
| 34 | Optimal inspection under semi-markovian deterioration: Basic results. Naval Research Logistics, 1988, 35, 373-392. | 1.4 | 10 |
| 35 | On a functional differential equation that arises in a Markov control problem. Journal of Differential Equations, 1978, 28, 390-405. | 1.1 | 9 |
| 36 | Optimal inspection under semi-markovian deterioration: The catastrophic case. Naval Research Logistics, 1988, 35, 393-411. | 1.4 | 8 |

| # | Article | IF | Citations |
|---|---------|-----|-----------|
| 37 | Risk Sensitive Asset Management With Constrained Trading Strategies. , 2001, , . | | 4 |
| 38 | A NOTE ON THE EFFECTS OF TAXES ON OPTIMAL INVESTMENT. Mathematical Finance, 2007, 17, 477-485. | 0.9 | 2 |
| 39 | A three‐factor valuation model for mortgage‐backed securities (MBS). Managerial Finance, 2011, 37, 1068-1087. | 0.7 | 2 |
| 40 | A DYNAMIC PROGRAMMING MODEL FOR OPTIMAL OBSERVATIONS OF A DISCRETE TIME LINEAR STOCHASTIC PROCESS. The Australian Journal of Statistics, 1974, 16, 156-162. | 0.2 | 1 |
| 41 | "Utility Functions: From Risk Theory to Finance", Hans U. Gerber and GÃ©rard Pafum, July 1998. North American Actuarial Journal, 1998, 2, 94-94. | 0.8 | 0 |