Steven E Shreve

List of Publications by Year
in descending order

52 papers	7,168 citations	172457 29 h-index	243625 44 g-index
52 all docs	52 docs citations	52 times ranked	1674 citing authors

#	Article	IF	Citations
1	Brownian Motion and Stochastic Calculus. Graduate Texts in Mathematics, 1988, , .	0.5	1,206
2	Methods of Mathematical Finance. , 1998, , .		1,166
3	Optimal Portfolio and Consumption Decisions for a â€œSmall Investorâ€•on a Finite Horizon. SIAM Journal on Control and Optimization, 1987, 25, 1557-1586.	2.1	849
4	Martingale and Duality Methods for Utility Maximization in an Incomplete Market. SIAM Journal on Control and Optimization, 1991, 29, 702-730.	2.1	575
5	Optimal Investment and Consumption with Transaction Costs. Annals of Applied Probability, 1994, 4, 609.	1.3	467
6	Robustness of the Black and Scholes Formula. Mathematical Finance, 1998, 8, 93-126.	1.8	322
7	Explicit Solution of a General Consumption/Investment Problem. Mathematics of Operations Research, 1986, 11, 261-294.	1.3	310
8	There is no Nontrivial Hedging Portfolio for Option Pricing with Transaction Costs. Annals of Applied Probability, 1995, 5, 327.	1.3	223
9	Connections between Optimal Stopping and Singular Stochastic Control I. Monotone Follower Problems. SIAM Journal on Control and Optimization, 1984, 22, 856-877.	2.1	176
10	Optimal Consumption for General Diffusions with Absorbing and Reflecting Barriers. SIAM Journal on Control and Optimization, 1984, 22, 55-75.	2.1	174
11	Existence and Uniqueness of Multi-Agent Equilibrium in a Stochastic, Dynamic Consumption/Investment Model. Mathematics of Operations Research, 1990, 15, 80-128.	1.3	153
12	An explicit formula for the Skorokhod map on [0, a]. Annals of Probability, 2007, 35, 1740.	1.8	144
13	Optimal Execution in a General One-Sided Limit-Order Book. SIAM Journal on Financial Mathematics, 2011, 2, 183-212.	1.3	144
14	Asymptotic analysis for optimal investment and consumption with transaction costs. Finance and Stochastics, 2004, 8, 181-206.	1.1	127
15	Real-time queues in heavy traffic with earliest-deadline-first queue discipline. Annals of Applied Probability, 2001, 11, 332.	1.3	101
16	Connections Between Optimal Stopping and Singular Stochastic Control II. Reflected Follower Problems. SIAM Journal on Control and Optimization, 1985, 23, 433-451.	2.1	95
17	Regularity of the Value Function for a Two-Dimensional Singular Stochastic Control Problem. SIAM Journal on Control and Optimization, 1989, 27, 876-907.	2.1	92
18	Mimicking an ItÃ´ process by a solution of a stochastic differential equation. Annals of Applied Probability, 2013, 23, .	1.3	71

#	ARTICLE	IF	CITATIONS
19	Heavy Traffic Convergence of a Controlled, Multiclass Queueing System. SIAM Journal on Control and Optimization, 1996, 34, 2133-2171.	2.1	69
20	A GENERAL FRAMEWORK FOR PRICING CREDIT RISK. Mathematical Finance, 2004, 14, 317-350.	1.8	63
21	Equivalent models for finite-fuel stochastic control. Stochastics, 1986, 18, 245-276.	0.6	54
22	Optimal Consumption and Investment Policies Allowing Consumption Constraints and Bankruptcy. Mathematics of Operations Research, 1983, 8, 613-636.	1.3	52
23	A Twoâ€Person Game for Pricing Convertible Bonds. SIAM Journal on Control and Optimization, 2006, 45, 1508-1539.	2.1	51
24	Trivariate Density of Brownian Motion, Its Local and Occupation Times, with Application to Stochastic Control. Annals of Probability, 1984, 12, 819.	1.8	50
25	Heavy traffic analysis for EDF queues with reneging. Annals of Applied Probability, 2011, 21, .	1.3	44
26	Equilibrium Models With Singular Asset Prices. Mathematical Finance, 1991, 1, 11-29.	1.8	41
27	Utility Maximization Trading Two Futures with Transaction Costs. SIAM Journal on Financial Mathematics, 2013, 4, 26-85.	1.3	39
28	A free boundary problem related to singular stochastic control: the parabolic case. Communications in Partial Differential Equations, 1991, 16, 373-424.	2.2	38
29	Earliest-deadline-first service in heavy-traffic acyclic networks. Annals of Applied Probability, 2004, 14, .	1.3	35
30	Alternative Theoretical Frameworks for Finite Horizon Discrete-Time Stochastic Optimal Control. SIAM Journal on Control and Optimization, 1978, 16, 953-978.	2.1	30
31	Perpetual Convertible Bonds. SIAM Journal on Control and Optimization, 2004, 43, 58-85.	2.1	30
32	Strong consistency of a modified maximum likelihood estimator for controlled Markov chains. Journal of Applied Probability, 1980, 17, 726-734.	0.7	25
33	Futures trading with transaction costs. Illinois Journal of Mathematics, 2010, 54, .	0.1	19
34	Satisfying convex risk limits by trading. Finance and Stochastics, 2005, 9, 177-195.	1.1	18
35	Valuation of exotic options under shortselling constraints. Finance and Stochastics, 2002, 6, 143-172.	1.1	16
36	An Introduction to Singular Stochastic Control. The IMA Volumes in Mathematics and Its Applications, 1988, , 513-528.	0.5	13

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37	Reflected Brownian Motion in the â€œBang-Bangâ€•Control of Brownian Drift. SIAM Journal on Control and Optimization, 1981, 19, 469-478.	2.1	12
38	A decomposition of the Brownian path. Statistics and Probability Letters, 1987, 5, 87-93.	0.7	12
39	EQUILIBRIUM IN A SIMPLIFIED DYNAMIC, STOCHASTIC ECONOMY WITH HETEROGENEOUS AGENTS. , 1991, , 245-272.		12
40	Existence of optimal stationary policies in deterministic optimal control. Journal of Mathematical Analysis and Applications, 1979, 69, 607-620.	1.0	11
41	Multiple-input heavy-traffic real-time queues. Annals of Applied Probability, 2003, 13, .	1.3	11
42	Accuracy of state space collapse for earliest-deadline-first queues. Annals of Applied Probability, 2006, 16, 516.	1.3	9
43	Probability measures and the<i>C</i>-sets of Selivanovskij. Pacific Journal of Mathematics, 1978, 79, 189-196.	0.5	7
44	Optimality conditions for utility maximization in an incomplete market. , 1990, , 3-23.		4
45	Randomized self-tuning control of Markov chains. Advances in Applied Probability, 1980, 12, 313-313.	0.7	3
46	A Tribute to Wendell H. Fleming. SIAM Journal on Control and Optimization, 1993, 31, 273-281.	2.1	2
47	Resolution of measurability problems in discrete â€” time stochastic control. , 1979, , 580-587.		1
48	Connections Between Optimal Stopping and Stochastic Control II: Bounded-Variation Follower Problems. Advances in Applied Probability, 1984, 16, 16-16.	0.7	1
49	Borel-approachable functions. Fundamenta Mathematicae, 1981, 112, 17-24.	0.5	1
50	A note on optimal switching between two activities. Naval Research Logistics Quarterly, 1981, 28, 185-190.	0.4	0
51	Equilibrium in a multi-agent consumption/investment problem. Stochastic Processes and Their Applications, 1987, 26, 235.	0.9	0
52	Breaking down barriers. Quantitative Finance, 2003, 3, C61-C62.	1.7	0