Steven E Shreve

List of Publications by Citations

50 papers	4,983 citations	26 h-index	52 g-index
52 ext. papers	6,189 ext. citations	1.6 avg, IF	5.33 L-index

#	Paper	IF	Citations
50	Brownian Motion and Stochastic Calculus. *Graduate Texts in Mathematics*, **1988**,	0.5	920
49	Methods of Mathematical Finance **1998**,		695
48	Optimal Portfolio and Consumption Decisions for a Small Investor on a Finite Horizon. *SIAM Journal on Control and Optimization*, **1987**, 25, 1557-1586	1.9	549
47	Martingale and Duality Methods for Utility Maximization in an Incomplete Market. *SIAM Journal on Control and Optimization*, **1991**, 29, 702-730	1.9	361
46	Optimal Investment and Consumption with Transaction Costs. *Annals of Applied Probability*, **1994**, 4, 609	2	311
45	Robustness of the Black and Scholes Formula. *Mathematical Finance*, **1998**, 8, 93-126	2.3	236
44	Explicit Solution of a General Consumption/Investment Problem. *Mathematics of Operations Research*, **1986**, 11, 261-294	1.5	232
43	There is no Nontrivial Hedging Portfolio for Option Pricing with Transaction Costs. *Annals of Applied Probability*, **1995**, 5, 327	2	149
42	Optimal Consumption for General Diffusions with Absorbing and Reflecting Barriers. *SIAM Journal on Control and Optimization*, **1984**, 22, 55-75	1.9	139
41	Connections between Optimal Stopping and Singular Stochastic Control I. Monotone Follower Problems. *SIAM Journal on Control and Optimization*, **1984**, 22, 856-877	1.9	132
40	Optimal Execution in a General One-Sided Limit-Order Book. *SIAM Journal on Financial Mathematics* , **2011**, 2, 183-212	1.4	119
39	An explicit formula for the Skorokhod map on [0, a]. *Annals of Probability*, **2007**, 35, 1740	1.9	113
38	Existence and Uniqueness of Multi-Agent Equilibrium in a Stochastic, Dynamic Consumption/Investment Model. *Mathematics of Operations Research*, **1990**, 15, 80-128	1.5	103
37	Asymptotic analysis for optimal investment and consumption with transaction costs. *Finance and Stochastics*, **2004**, 8, 181-206	1.9	93
36	Connections Between Optimal Stopping and Singular Stochastic Control II. Reflected Follower Problems. *SIAM Journal on Control and Optimization*, **1985**, 23, 433-451	1.9	74
35	Regularity of the Value Function for a Two-Dimensional Singular Stochastic Control Problem. *SIAM Journal on Control and Optimization*, **1989**, 27, 876-907	1.9	70
34	Real-time queues in heavy traffic with earliest-deadline-first queue discipline. *Annals of Applied Probability*, **2001**, 11, 332	2	68

33	A GENERAL FRAMEWORK FOR PRICING CREDIT RISK. *Mathematical Finance*, **2004**, 14, 317-350	2.3	51
32	Heavy Traffic Convergence of a Controlled, Multiclass Queueing System. *SIAM Journal on Control and Optimization*, **1996**, 34, 2133-2171	1.9	51
31	Equivalent models for finite-fuel stochastic control. *Stochastics*, **1986**, 18, 245-276		46
30	Trivariate Density of Brownian Motion, Its Local and Occupation Times, with Application to Stochastic Control. *Annals of Probability*, **1984**, 12, 819	1.9	42
29	A Two-Person Game for Pricing Convertible Bonds. *SIAM Journal on Control and Optimization*, **2006**, 45, 1508-1539	1.9	40
28	Mimicking an It□process by a solution of a stochastic differential equation. *Annals of Applied Probability*, **2013**, 23,	2	39
27	Optimal Consumption and Investment Policies Allowing Consumption Constraints and Bankruptcy. *Mathematics of Operations Research*, **1983**, 8, 613-636	1.5	38
26	Heavy traffic analysis for EDF queues with reneging. *Annals of Applied Probability*, **2011**, 21,	2	34
25	Equilibrium Models With Singular Asset Prices. *Mathematical Finance*, **1991**, 1, 11-29	2.3	29
24	Perpetual Convertible Bonds. *SIAM Journal on Control and Optimization*, **2004**, 43, 58-85	1.9	26
23	Utility Maximization Trading Two Futures with Transaction Costs. *SIAM Journal on Financial Mathematics*, **2013**, 4, 26-85	1.4	25
22	A free boundary problem related to singular stochastic control: the parabolic case. *Communications in Partial Differential Equations*, **1991**, 16, 373-424	1.6	25
21	Earliest-deadline-first service in heavy-traffic acyclic networks. *Annals of Applied Probability*, **2004**, 14,	2	23
20	Alternative Theoretical Frameworks for Finite Horizon Discrete-Time Stochastic Optimal Control. *SIAM Journal on Control and Optimization*, **1978**, 16, 953-978	1.9	21
19	Strong consistency of a modified maximum likelihood estimator for controlled Markov chains. *Journal of Applied Probability*, **1980**, 17, 726-734	0.8	20
18	Satisfying convex risk limits by trading. *Finance and Stochastics*, **2005**, 9, 177-195	1.9	17
17	Futures trading with transaction costs. *Illinois Journal of Mathematics*, **2010**, 54,	0.9	14
16	Existence of optimal stationary policies in deterministic optimal control. *Journal of Mathematical Analysis and Applications*, **1979**, 69, 607-620	1.1	10

15	Accuracy of state space collapse for earliest-deadline-first queues. *Annals of Applied Probability*, **2006**, 16, 516	2	9
14	Valuation of exotic options under shortselling constraints. *Finance and Stochastics*, **2002**, 6, 143-172	1.9	9
13	A decomposition of the Brownian path. *Statistics and Probability Letters*, **1987**, 5, 87-93	0.6	8
12	Multiple-input heavy-traffic real-time queues. *Annals of Applied Probability*, **2003**, 13,	2	8
11	Reflected Brownian Motion in the Bang-Bang Control of Brownian Drift. *SIAM Journal on Control and Optimization*, **1981**, 19, 469-478	1.9	7
10	Probability measures and theC-sets of Selivanovskij. *Pacific Journal of Mathematics*, **1978**, 79, 189-196	0.5	7
9	EQUILIBRIUM IN A SIMPLIFIED DYNAMIC, STOCHASTIC ECONOMY WITH HETEROGENEOUS AGENTS **1991**, 245-272		7
8	An Introduction to Singular Stochastic Control. *The IMA Volumes in Mathematics and Its Applications*, **1988**, 513-528	0.5	7
7	A Tribute to Wendell H. Fleming. *SIAM Journal on Control and Optimization*, **1993**, 31, 273-281	1.9	2
6	Optimality conditions for utility maximization in an incomplete market **1990**, 3-23		2
5	Resolution of measurability problems in discrete time stochastic control **1979**, 580-587		1
4	Connections Between Optimal Stopping and Stochastic Control II: Bounded-Variation Follower Problems. *Advances in Applied Probability*, **1984**, 16, 16-16	0.7	0
3	Randomized self-tuning control of Markov chains. *Advances in Applied Probability*, **1980**, 12, 313-313	0.7	0
2	Breaking down barriers. *Quantitative Finance*, **2003**, 3, C61-C62	1.6	
1	A note on optimal switching between two activities. *Naval Research Logistics Quarterly*, **1981**, 28, 185-190		