Steven E Shreve

List of Publications by Year
in descending order

52 papers	7,168 citations	172207 29 h-index	243296 44 g-index
52 all docs	52 docs citations	52 times ranked	1674 citing authors

#	Article	IF	Citations
1	Utility Maximization Trading Two Futures with Transaction Costs. SIAM Journal on Financial Mathematics, 2013, 4, 26-85.	0.7	39
2	Mimicking an ItÃ´ process by a solution of a stochastic differential equation. Annals of Applied Probability, 2013, 23, .	0.6	71
3	Optimal Execution in a General One-Sided Limit-Order Book. SIAM Journal on Financial Mathematics, 2011, 2, 183-212.	0.7	144
4	Heavy traffic analysis for EDF queues with reneging. Annals of Applied Probability, 2011, 21, .	0.6	44
5	Futures trading with transaction costs. Illinois Journal of Mathematics, 2010, 54, .	0.1	19
6	An explicit formula for the Skorokhod map on [0, a]. Annals of Probability, 2007, 35, 1740.	0.8	144
7	A Twoâ€Person Game for Pricing Convertible Bonds. SIAM Journal on Control and Optimization, 2006, 45, 1508-1539.	1.1	51
8	Accuracy of state space collapse for earliest-deadline-first queues. Annals of Applied Probability, 2006, 16, 516.	0.6	9
9	Satisfying convex risk limits by trading. Finance and Stochastics, 2005, 9, 177-195.	0.7	18
10	A GENERAL FRAMEWORK FOR PRICING CREDIT RISK. Mathematical Finance, 2004, 14, 317-350.	0.9	63
11	Asymptotic analysis for optimal investment and consumption with transaction costs. Finance and Stochastics, 2004, 8, 181-206.	0.7	127
12	Perpetual Convertible Bonds. SIAM Journal on Control and Optimization, 2004, 43, 58-85.	1.1	30
13	Earliest-deadline-first service in heavy-traffic acyclic networks. Annals of Applied Probability, 2004, 14, .	0.6	35
14	Breaking down barriers. Quantitative Finance, 2003, 3, C61-C62.	0.9	0
15	Multiple-input heavy-traffic real-time queues. Annals of Applied Probability, 2003, 13, .	0.6	11
16	Valuation of exotic options under shortselling constraints. Finance and Stochastics, 2002, 6, 143-172.	0.7	16
17	Real-time queues in heavy traffic with earliest-deadline-first queue discipline. Annals of Applied Probability, 2001, 11, 332.	0.6	101
18	Robustness of the Black and Scholes Formula. Mathematical Finance, 1998, 8, 93-126.	0.9	322

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19	Methods of Mathematical Finance. , 1998, , .		1,166
20	Heavy Traffic Convergence of a Controlled, Multiclass Queueing System. SIAM Journal on Control and Optimization, 1996, 34, 2133-2171.	1.1	69
21	There is no Nontrivial Hedging Portfolio for Option Pricing with Transaction Costs. Annals of Applied Probability, 1995, 5, 327.	0.6	223
22	Optimal Investment and Consumption with Transaction Costs. Annals of Applied Probability, 1994, 4, 609.	0.6	467
23	A Tribute to Wendell H. Fleming. SIAM Journal on Control and Optimization, 1993, 31, 273-281.	1.1	2
24	A free boundary problem related to singular stochastic control: the parabolic case. Communications in Partial Differential Equations, 1991, 16, 373-424.	1.0	38
25	Martingale and Duality Methods for Utility Maximization in an Incomplete Market. SIAM Journal on Control and Optimization, 1991, 29, 702-730.	1.1	575
26	Equilibrium Models With Singular Asset Prices. Mathematical Finance, 1991, 1, 11-29.	0.9	41
27	EQUILIBRIUM IN A SIMPLIFIED DYNAMIC, STOCHASTIC ECONOMY WITH HETEROGENEOUS AGENTS. , 1991, , 245-272.		12
28	Existence and Uniqueness of Multi-Agent Equilibrium in a Stochastic, Dynamic Consumption/Investment Model. Mathematics of Operations Research, 1990, 15, 80-128.	0.8	153
29	Optimality conditions for utility maximization in an incomplete market. , 1990, , 3-23.		4
30	Regularity of the Value Function for a Two-Dimensional Singular Stochastic Control Problem. SIAM Journal on Control and Optimization, 1989, 27, 876-907.	1.1	92
31	An Introduction to Singular Stochastic Control. The IMA Volumes in Mathematics and Its Applications, 1988, , 513-528.	0.5	13
32	Brownian Motion and Stochastic Calculus. Graduate Texts in Mathematics, 1988, , .	0.4	1,206
33	Optimal Portfolio and Consumption Decisions for a â€œSmall Investorâ€•on a Finite Horizon. SIAM Journal on Control and Optimization, 1987, 25, 1557-1586.	1.1	849
34	A decomposition of the Brownian path. Statistics and Probability Letters, 1987, 5, 87-93.	0.4	12
35	Equilibrium in a multi-agent consumption/investment problem. Stochastic Processes and Their Applications, 1987, 26, 235.	0.4	0
36	Explicit Solution of a General Consumption/Investment Problem. Mathematics of Operations Research, 1986, 11, 261-294.	0.8	310

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37	Equivalent models for finite-fuel stochastic control. Stochastics, 1986, 18, 245-276.	0.6	54
38	Connections Between Optimal Stopping and Singular Stochastic Control II. Reflected Follower Problems. SIAM Journal on Control and Optimization, 1985, 23, 433-451.	1.1	95
39	Connections Between Optimal Stopping and Stochastic Control II: Bounded-Variation Follower Problems. Advances in Applied Probability, 1984, 16, 16-16.	0.4	1
40	Optimal Consumption for General Diffusions with Absorbing and Reflecting Barriers. SIAM Journal on Control and Optimization, 1984, 22, 55-75.	1.1	174
41	Connections between Optimal Stopping and Singular Stochastic Control I. Monotone Follower Problems. SIAM Journal on Control and Optimization, 1984, 22, 856-877.	1.1	176
42	Trivariate Density of Brownian Motion, Its Local and Occupation Times, with Application to Stochastic Control. Annals of Probability, 1984, 12, 819.	0.8	50
43	Optimal Consumption and Investment Policies Allowing Consumption Constraints and Bankruptcy. Mathematics of Operations Research, 1983, 8, 613-636.	0.8	52
44	Reflected Brownian Motion in the â€œBang-Bangâ€• Control of Brownian Drift. SIAM Journal on Control and Optimization, 1981, 19, 469-478.	1.1	12
45	A note on optimal switching between two activities. Naval Research Logistics Quarterly, 1981, 28, 185-190.	0.4	0
46	Borel-approachable functions. Fundamenta Mathematicae, 1981, 112, 17-24.	0.2	1
47	Randomized self-tuning control of Markov chains. Advances in Applied Probability, 1980, 12, 313-313.	0.4	3
48	Strong consistency of a modified maximum likelihood estimator for controlled Markov chains. Journal of Applied Probability, 1980, 17, 726-734.	0.4	25
49	Resolution of measurability problems in discrete â€" time stochastic control. , 1979, , 580-587.		1
50	Existence of optimal stationary policies in deterministic optimal control. Journal of Mathematical Analysis and Applications, 1979, 69, 607-620.	0.5	11
51	Alternative Theoretical Frameworks for Finite Horizon Discrete-Time Stochastic Optimal Control. SIAM Journal on Control and Optimization, 1978, 16, 953-978.	1.1	30
52	Probability measures and the<i>C</i>-sets of Selivanovskij. Pacific Journal of Mathematics, 1978, 79, 189-196.	0.2	7