

Damian Jelito

List of Publications by Year in descending order

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4
papers

20
citations

2258059

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2272923

4
g-index

4
all docs

4
docs citations

4
times ranked

8
citing authors

#	ARTICLE	IF	CITATIONS
1	Risk-sensitive optimal stopping with unbounded terminal cost function. <i>Electronic Journal of Probability</i> , 2022, 27, .	1.0	1
2	Risk sensitive optimal stopping. <i>Stochastic Processes and Their Applications</i> , 2021, 136, 125-144.	0.9	4
3	New fat-tail normality test based on conditional second moments with applications to finance. <i>Statistical Papers</i> , 2021, 62, 2083-2108.	1.2	9
4	Long-Run Risk-Sensitive Impulse Control. <i>SIAM Journal on Control and Optimization</i> , 2020, 58, 2446-2468.	2.1	6