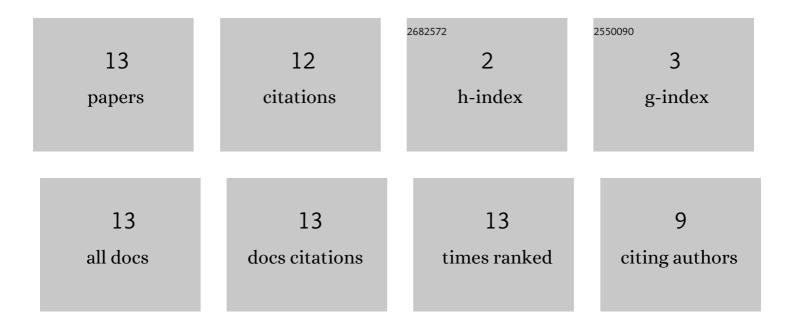
## Jun Sekine

List of Publications by Year in descending order

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IIIN SEKINE

| #  | Article  | IF  | CITATIONS |
|----|--|-----|-----------|
| 1  | Stochastic modelling with randomized Markov bridges. Stochastics, 2021, 93, 29-55.   | 1.1 | 4         |
| 2  | Long-term optimal portfolios with floor. Finance and Stochastics, 2012, 16, 369-401.   | 1.1 | 3         |
| 3  | Risk-Sensitive Asset Management in a Wishart-Autoregressive Factor Model with Jumps. Asia-Pacific<br>Financial Markets, 2017, 24, 221-252.                                   | 2.4 | 3         |
| 4  | On a Robustness of Quantile Hedging: Complete Market's Case. Asia-Pacific Financial Markets, 1999, 6,<br>195-201.  | 2.4 | 1         |
| 5  | Information Geometry for Symmetric Diffusions. Potential Analysis, 2001, 14, 1-30.   | 0.9 | 1         |
| 6  | Risk-sensitive Portfolio Optimization with Two-factor Having a Memory Effect. Asia-Pacific Financial<br>Markets, 2011, 18, 385-403.  | 2.4 | 0         |
| 7  | A One-Factor Conditionally Linear Commodity Pricing Model under Partial Information. Asia-Pacific<br>Financial Markets, 2014, 21, 151-174.                                   | 2.4 | 0         |
| 8  | Order estimates for the exact Lugannani–Rice expansion. Japan Journal of Industrial and Applied<br>Mathematics, 2016, 33, 25-61.   | 0.9 | 0         |
| 9  | Preface to the special issue on computational methods in quantitative finance. Japan Journal of<br>Industrial and Applied Mathematics, 2017, 34, 633-634.                    | 0.9 | 0         |
| 10 | ON OPTIMAL THRESHOLDS FOR PAIRS TRADING IN A ONE-DIMENSIONAL DIFFUSION MODEL. ANZIAM Journal, 2021, 63, 104-122.   | 0.2 | 0         |
| 11 | On optimal thresholds for pairs trading in a one-dimensional diffusion model. ANZIAM Journal, 0, 63, 104-122.  | 0.0 | 0         |
| 12 | Forward LIBOR Rates Models Inferred from Cap-Price. Proceedings of the ISCIE International Symposium on Stochastic Systems Theory and Its Applications, 2000, 2000, 101-106. | 0.2 | 0         |
| 13 | Stochastic modelling with randomized Markov bridges. , 2022, , 307-333.  |     | 0         |