Jun Sekine

List of Publications by Year
in descending order

13 papers	12 citations	2682572 2 h-index	2550090 3 g-index
13 all docs	13 docs citations	13 times ranked	9 citing authors

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