Yuying Li

List of Publications by Year
in descending order

35 papers	5,320 citations	686830 13 h-index	433756 31 g-index
35 all docs	35 docs citations	35 times ranked	5742 citing authors

#	Article	IF	Citations
1	An Interior Trust Region Approach for Nonlinear Minimization Subject to Bounds. SIAM Journal on Optimization, 1996, 6, 418-445.	1.2	2,653
2	On the convergence of interior-reflective Newton methods for nonlinear minimization subject to bounds. Mathematical Programming, 1994, 67, 189-224.	1.6	1,032
3	A Subspace, Interior, and Conjugate Gradient Method for Large-Scale Bound-Constrained Minimization Problems. SIAM Journal of Scientific Computing, 1999, 21, 1-23.	1.3	679
4	A Reflective Newton Method for Minimizing a Quadratic Function Subject to Bounds on Some of the Variables. SIAM Journal on Optimization, 1996, 6, 1040-1058.	1.2	495
5	Reconstructing the unknown local volatility function. Journal of Computational Finance, 1999, 2, 77-102.	0.3	120
6	Auto insurance fraud detection using unsupervised spectral ranking for anomaly. Journal of Finance and Data Science, 2016, 2, 58-75.	1.8	71
7	Dynamic hedging with a deterministic local volatility function model. Journal of Risk, 2001, 4, 63-89.	0.1	31
8	RankRC: Large-Scale Nonlinear Rare Class Ranking. IEEE Transactions on Knowledge and Data Engineering, 2015, 27, 3347-3359.	4.0	22
9	Optimal Portfolio Execution Strategies and Sensitivity to Price Impact Parameters. SIAM Journal on Optimization, 2010, 20, 1620-1654.	1.2	20
10	Optimal execution under jump models for uncertain price impact. Journal of Computational Finance, 2013, 16, 35-78.	0.3	17
11	Min-Max robust and CVaR robust mean-variance portfolios. Journal of Risk, 2009, 11, 55-85.	0.1	17
12	Smoothing and parametric rules for stochastic mean-CVaR optimal execution strategy. Annals of Operations Research, 2016, 237, 99-120.	2.6	16
13	Primal explicit max margin feature selection for nonlinear support vector machines. Pattern Recognition, 2014, 47, 2153-2164.	5.1	15
14	Discrete hedging under piecewise linear risk minimization. Journal of Risk, 2003, 5, 39-65.	0.1	15
15	Preservation of Scalarization Optimal Points in the Embedding Technique for Continuous Time Mean Variance Optimization. SIAM Journal on Control and Optimization, 2014, 52, 1527-1546.	1.1	13
16	Convergence of the embedded mean-variance optimal points with discrete sampling. Numerische Mathematik, 2016, 132, 271-302.	0.9	13
17	Regime switching model estimation: spectral clustering hidden Markov model. Annals of Operations Research, 2021, 303, 297-319.	2.6	13
18	A data-driven neural network approach to optimal asset allocation for target based defined contribution pension plans. Insurance: Mathematics and Economics, 2019, 86, 189-204.	0.7	10

#	ARTICLE	IF	CITATIONS
19	Stable local volatility function calibration using spline kernel. Computational Optimization and Applications, 2013, 55, 675-702.	0.9	9
20	Regularized robust optimization: the optimal portfolio execution case. Computational Optimization and Applications, 2013, 55, 341-377.	0.9	9
21	Learning minimum variance discrete hedging directly from the market. Quantitative Finance, 2018, 18, 1115-1128.	0.9	9
22	Discrete hedging of American-type options using local risk minimization. Journal of Banking and Finance, 2007, 31, 3398-3419.	1.4	8
23	Spectral ranking and unsupervised feature selection for point, collective, and contextual anomaly detection. International Journal of Data Science and Analytics, 2020, 9, 57-75.	2.4	7
24	Optimal asset allocation for outperforming a stochastic benchmark target. Quantitative Finance, 2022, 22, 1595-1626.	0.9	7
25	Dynamic liquidation under market impact. Quantitative Finance, 2011, 11, 69-80.	0.9	4
26	Chapter 14 Total Risk Minimization Using Monte Carlo Simulations. Handbooks in Operations Research and Management Science, 2007, , 593-635.	0.6	3
27	Computation and analysis for a constrained entropy optimization problem in finance. Journal of Computational and Applied Mathematics, 2008, 222, 159-174.	1.1	3
28	Learning sequential option hedging models from market data. Journal of Banking and Finance, 2021, 133, 106277.	1.4	3
29	Estimating a Hedge Fund Return Model Based on a Small Number of Samples. Infor, 2009, 47, 43-58.	0.5	2
30	Bounding the difference between RankRC and RankSVM and application to multi-level rare class kernel ranking. Data Mining and Knowledge Discovery, 2018, 32, 417-452.	2.4	2
31	Computing Optimal Stochastic Portfolio Execution Strategies: A Parametric Approach Using Simulations. , 2010, , .		1
32	Quantum walk inspired algorithm for graph similarity and isomorphism. Quantum Information Processing, 2020, 19, 1.	1.0	1
33	Stable Local Volatility Calibration Using Kernel Splines. , 2010, , .		0
34	Some Recent Numerical Methods in Computational Finance: Preface. , 2010, , .		0
35	Solving Separable Nonsmooth Problems Using Frank-Wolfe with Uniform Affine Approximations. , 2018, , .		0