Sebastian Jaimungal

List of Publications by Year
in descending order

70	1,349	471509 17	477307 29
papers	citations	h-index	g-index

71	71	71	417
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Fourier space time-stepping for option pricing with LÃ©vy models. Journal of Computational Finance, 2008, 12, 1-29.	0.3	120
2	Buy Low, Sell High: A High Frequency Trading Perspective. SIAM Journal on Financial Mathematics, 2014, 5, 415-444.	1.3	112
3	Incorporating order-flow into optimal execution. Mathematics and Financial Economics, 2016, 10, 339-364.	1.7	90
4	Optimal execution with limit and market orders. Quantitative Finance, 2015, 15, 1279-1291.	1.7	64
5	Algorithmic Trading with Model Uncertainty. SIAM Journal on Financial Mathematics, 2017, 8, 635-671.	1.3	63
6	RISK METRICS AND FINE TUNING OF HIGHâ€FREQUENCYâ€ TRADING STRATEGIES. Mathematical Finance, 2015, 25, 576-611.	1.8	59
7	Enhancing trading strategies with order book signals. Applied Mathematical Finance, 2018, 25, 1-35.	1.2	58
8	Modelling Asset Prices for Algorithmic and High-Frequency Trading. Applied Mathematical Finance, 2013, 20, 512-547.	1.2	55
9	Asymptotic Pricing of Commodity Derivatives using Stochastic Volatility Spot Models. Applied Mathematical Finance, 2008, 15, 449-477.	1.2	47
10	A Closed-Form Execution Strategy to Target Volume Weighted Average Price. SIAM Journal on Financial Mathematics, 2016, 7, 760-785.	1.3	43
11	ENERGY SPOT PRICE MODELS AND SPREAD OPTIONS PRICING. International Journal of Theoretical and Applied Finance, 2007, 10, 1111-1135.	0.5	38
12	Meanâ€field games with differing beliefs for algorithmic trading. Mathematical Finance, 2020, 30, 995-1034.	1.8	37
13	INCORPORATING RISK AND AMBIGUITY AVERSION INTO A HYBRID MODEL OF DEFAULT. Mathematical Finance, 2012, 22, 57-81.	1.8	36
14	LÃ©vy-Based Cross-Commodity Models and Derivative Valuation. SIAM Journal on Financial Mathematics, 2011, 2, 464-487.	1.3	33
15	Mean-Field Game Strategies for Optimal Execution. Applied Mathematical Finance, 2019, 26, 153-185.	1.2	30
16	ALGORITHMIC TRADING WITH LEARNING. International Journal of Theoretical and Applied Finance, 2016, 19, 1650028.	0.5	24
17	Buy Low Sell High: A High Frequency Trading Perspective. SSRN Electronic Journal, 0, , .	0.4	23
18	Valuing guaranteed withdrawal benefits with stochastic interest rates and volatility. Quantitative Finance, 2014, 14, 369-382.	1.7	23

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19	Algorithmic Trading, Stochastic Control, and Mutually Exciting Processes. SIAM Review, 2018, 60, 673-703.	9.5	22
20	Trading algorithms with learning in latent alpha models. Mathematical Finance, 2019, 29, 735-772.	1.8	21
21	Trading coâ€integrated assets with price impact. Mathematical Finance, 2019, 29, 542-567.	1.8	19
22	Spoofing and Price Manipulation in Order-Driven Markets. Applied Mathematical Finance, 2020, 27, 67-98.	1.2	19
23	Real option pricing with mean-reverting investment and project value. European Journal of Finance, 2013, 19, 625-644.	3.1	18
24	Model Uncertainty in Commodity Markets. SIAM Journal on Financial Mathematics, 2016, 7, 1-33.	1.3	17
25	Double Deep Q-Learning for Optimal Execution. Applied Mathematical Finance, 2021, 28, 361-380.	1.2	17
26	Enhancing Trading Strategies with Order Book Signals. SSRN Electronic Journal, 2015, , .	0.4	16
27	Convex analysis for LQG systems with applications to majorâ€“minor LQG meanâ€“field game systems. Systems and Control Letters, 2020, 142, 104734.	2.3	15
28	Outperformance and Tracking: Dynamic Asset Allocation for Active and Passive Portfolio Management. Applied Mathematical Finance, 2018, 25, 268-294.	1.2	14
29	Reinforcement learning and stochastic optimisation. Finance and Stochastics, 2022, 26, 103-129.	1.1	13
30	A meanâ€field game approach to equilibrium pricing in solar renewable energy certificate markets. Mathematical Finance, 2022, 32, 779-824.	1.8	11
31	Robust Risk-Aware Reinforcement Learning. SIAM Journal on Financial Mathematics, 2022, 13, 213-226.	1.3	11
32	Exploratory LQG mean field games with entropy regularization. Automatica, 2022, 139, 110177.	5.0	11
33	Optimal Execution with a Price Limiter. SSRN Electronic Journal, 0, , .	0.4	10
34	Mean-Field Game Strategies for a Major-Minor Agent Optimal Execution Problem. SSRN Electronic Journal, 2015, , .	0.4	10
35	Speculative trading of electricity contracts in interconnected locations. Energy Economics, 2019, 79, 3-20.	12.1	10
36	Valuing clustering in catastrophe derivatives. Quantitative Finance, 2014, 14, 259-270.	1.7	9

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37	IRREVERSIBLE INVESTMENTS AND AMBIGUITY AVERSION. International Journal of Theoretical and Applied Finance, 2017, 20, 1750044.	0.5	9
38	Foreign exchange markets with Last Look. Mathematics and Financial Economics, 2019, 13, 1-30.	1.7	9
39	Active and passive portfolio management with latent factors. Quantitative Finance, 2021, 21, 1437-1459.	1.7	9
40	Algorithmic Trading with Learning. SSRN Electronic Journal, 0, , .	0.4	8
41	A two-state jump model. Quantitative Finance, 2003, 3, 145-154.	1.7	7
42	Robust Market Making. SSRN Electronic Journal, 2013, , .	0.4	7
43	Optimal accelerated share repurchases. Applied Mathematical Finance, 2017, 24, 216-245.	1.2	7
44	Optimal Generation and Trading in Solar Renewable Energy Certificate (SREC) Markets. Applied Mathematical Finance, 2020, 27, 99-131.	1.2	7
45	A Closed-Form Execution Strategy to Target VWAP. SSRN Electronic Journal, 0, , .	0.4	5
46	Incorporating Order-Flow into Optimal Execution. SSRN Electronic Journal, 2015, , .	0.4	5
47	Hedge and Speculate: Replicating Option Payoffs with Limit and Market Orders. SIAM Journal on Financial Mathematics, 2019, 10, 790-814.	1.3	5
48	Portfolio Optimisation within a Wasserstein Ball. SSRN Electronic Journal, 0, , .	0.4	5
49	An insurance risk model with stochastic volatility. Insurance: Mathematics and Economics, 2010, 46, 52-66.	1.2	4
50	Optimal Accelerated Share Repurchase. SSRN Electronic Journal, 0, , .	0.4	4
51	Trading Algorithms with Learning in Latent Alpha Models. SSRN Electronic Journal, 2016, , .	0.4	4
52	Order-Flow and Liquidity Provision. SSRN Electronic Journal, 0, , .	0.4	4
53	Liquidating Baskets of Co-Moving Assets. SSRN Electronic Journal, 2015, , .	0.4	3
54	Mean Field Game Systems with Common and Latent Processes. , 2018, , .		3

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55	Hedging nontradable risks with transaction costs and price impact. Mathematical Finance, 2020, 30, 833-868.	1.8	3
56	LATENCY AND LIQUIDITY RISK. International Journal of Theoretical and Applied Finance, 2021, 24, .	0.5	3
57	Functional Data Analysis for Extracting the Intrinsic Dimensionality of Spectra: Application to Chemical Homogeneity in the Open Cluster M67. Astrophysical Journal, 2022, 926, 51.	4.5	3
58	Portfolio Liquidation and Ambiguity Aversion. SSRN Electronic Journal, 2017, , .	0.4	2
59	Robust Stochastic Games and Systemic Risk. SSRN Electronic Journal, 0, , .	0.4	2
60	Optimal Behaviour in Solar Renewable Energy Certificate (SREC) Markets. SSRN Electronic Journal, 0, , .	0.4	2
61	Optimising a modular expansion of a wastewater treatment plant. Civil Engineering and Environmental Systems, 2014, 31, 243-259.	0.9	1
62	Trading Strategies within the Edges of No-Arbitrage. SSRN Electronic Journal, 0, , .	0.4	1
63	Hedge and Speculate: Replicating Option Payoffs with Limit and Market Orders. SSRN Electronic Journal, 0, , .	0.4	1
64	Trading Foreign Exchange Triplets. SIAM Journal on Financial Mathematics, 2020, 11, 690-719.	1.3	1
65	Robust Risk-Aware Reinforcement Learning. SSRN Electronic Journal, 0, , .	0.4	1
66	Model Uncertainty in Commodity Markets. SSRN Electronic Journal, 2015, , .	0.4	0
67	Using managerial revenue and cost estimates to value early stage real option investments. Annals of Operations Research, 2017, 259, 173-190.	4.1	0
68	TRADING STRATEGIES WITHIN THE EDGES OF NO-ARBITRAGE. International Journal of Theoretical and Applied Finance, 2018, 21, 1850025.	0.5	0
69	Active and Passive Portfolio Management with Latent Factors. SSRN Electronic Journal, 0, , .	0.4	0
70	Mixing LSMC and PDE Methods to Price Bermudan Options. SIAM Journal on Financial Mathematics, 2020, 11, 201-239.	1.3	0