Dessislava Pachamanova

List of Publications by Citations

27 papers	1,079 citations	14 h-index	32 g-index
33 ext. papers	1,300 ext. citations	2.8 avg, IF	4.7 L-index

#	Paper	IF	Citations
27	Robust linear optimization under general norms. *Operations Research Letters*, **2004**, 32, 510-516	1	290
26	Robust multiperiod portfolio management in the presence of transaction costs. *Computers and Operations Research*, **2008**, 35, 3-17	4.6	127
25	Constructing Risk Measures from Uncertainty Sets. *Operations Research*, **2009**, 57, 1129-1141	2.3	112
24	Blockchain: Emergent Industry Adoption and Implications for Accounting. *Journal of Emerging Technologies in Accounting*, **2017**, 14, 91-100	1.8	101
23	Incorporating Asymmetric Distributional Information in Robust Value-at-Risk Optimization. *Management Science*, **2008**, 54, 573-585	3.9	93
22	Robust Portfolio Optimization. *Journal of Portfolio Management*, **2007**, 33, 40-48	1.6	75
21	Robust strategies for facility location under uncertainty. *European Journal of Operational Research*, **2013**, 225, 21-35	5.6	66
20	Optimization of the light distribution of luminaries for tunnel and street lighting. *Engineering Optimization*, **2008**, 40, 47-65	2	33
19	A robust optimization approach to asset-liability management under time-varying investment opportunities. *Journal of Banking and Finance*, **2013**, 37, 2031-2041	2.6	32
18	The role of data visualization and analytics in performance management: Guiding entrepreneurial growth decisions. *Journal of Accounting Education*, **2017**, 38, 50-62	2.1	25
17	Topic modeling and technology forecasting for assessing the commercial viability of healthcare innovations. *Technological Forecasting and Social Change*, **2020**, 156, 120041	9.5	19
16	Robust investment decisions under supply disruption in petroleum markets. *Computers and Operations Research*, **2014**, 44, 75-91	4.6	15
15	Handling Parameter Uncertainty in Portfolio Risk Minimization. *Journal of Portfolio Management*, **2006**, 32, 70-78	1.6	15
14	Impact of the Medicare hospital readmissions reduction program on vulnerable populations. *BMC Health Services Research*, **2019**, 19, 837	2.9	14
13	From predictive uplift modeling to prescriptive uplift analytics: A practical approach to treatment optimization while accounting for estimation risk. *Journal of Marketing Analytics*, **2015**, 3, 79-95	3	13
12	Robust portfolio allocation under discrete asset choice constraints. *Journal of Asset Management*, **2011**, 12, 67-83	1.1	11
11	Recent Trends in Equity PortfolioConstruction Analytics. *Journal of Portfolio Management*, **2014**, 40, 137-151	1.6	9

List of Publications

10	Back-propagation of user innovations: The open source compatibility edge. *Business Horizons*, **2007**, 50, 315-324	10.1	9
9	A robust asset-liability management framework for investment products with guarantees. *OR Spectrum*, **2016**, 38, 1007-1041	1.9	8
8	SKEWNESS-AWARE ASSET ALLOCATION: A NEW THEORETICAL FRAMEWORK AND EMPIRICAL EVIDENCE. *Mathematical Finance*, **2012**, 22, 379-410	2.3	4
7	Uncertainty representation and risk management for direct segmented marketing. *Journal of Marketing Management*, **2020**, 36, 149-175	3.2	3
6	Robust Approaches to Pension Fund Asset Liability Management Under Uncertainty. *Profiles in Operations Research*, **2017**, 89-119	1	3
5	Correcting analytics maturity myopia. *Business Horizons*, **2018**, 61, 211-219	10.1	2
4	Introducing Integer Modeling with Excel Solver. *INFORMS Transactions on Education*, **2006**, 7, 88-98	0.3	0
3	Accounting for capacity: A real-time optimization approach to managing observation unit utilization. *Naval Research Logistics*, **2021**, 68, 534-555	1.5	0
2	Identifying patterns in administrative tasks through structural topic modeling: A study of task definitions, prevalence, and shifts in a mental health practice's operations during the COVID-19 pandemic. *Journal of the American Medical Informatics Association: JAMIA*, **2021**, 28, 2707-2715	8.6	0
1	Special Issue on Nonconvex Portfolio Optimization. *Engineering Economist*, **2019**, 64, 193-195	0.8	