Zehra Eksi

List of Publications by Year
in descending order

8 papers	44 citations	1937685 4 h-index	1872680 6 g-index
8 all docs	8 docs citations	8 times ranked	29 citing authors

#	Article	IF	Citations
1	Optimal liquidation under partial information with price impact. Stochastic Processes and Their Applications, 2020, 130, 1913-1946.	0.9	11
2	Portfolio optimization for a large investor under partial information and price impact. Mathematical Methods of Operations Research, 2017, 86, 601-623.	1.0	9
3	EM algorithm for Markov chains observed via Gaussian noise and point process information: Theory and case studies. Statistics and Risk Modeling, 2018, 35, 51-72.	1.0	9
4	PAIRS TRADING UNDER DRIFT UNCERTAINTY AND RISK PENALIZATION. International Journal of Theoretical and Applied Finance, 2018, 21, 1850046.	0.5	8
5	Portfolio Optimization for a Large Investor Controlling Market Sentiment Under Partial Information. SIAM Journal on Financial Mathematics, 2019, 10, 512-546.	1.3	3
6	Optimal convergence trading with unobservable pricing errors. Annals of Operations Research, 2021, 299, 133-161.	4.1	3
7	Closing a Bitcoin Trade Optimally under Partial Information: Performance Assessment of a Stochastic Disorder Model. Mathematics, 2022, 10, 157.	2.2	1
8	Portfolio Optimization for a Large Investor Controlling Market Sentiment Under Partial Information. SSRN Electronic Journal, 0, , .	0.4	0