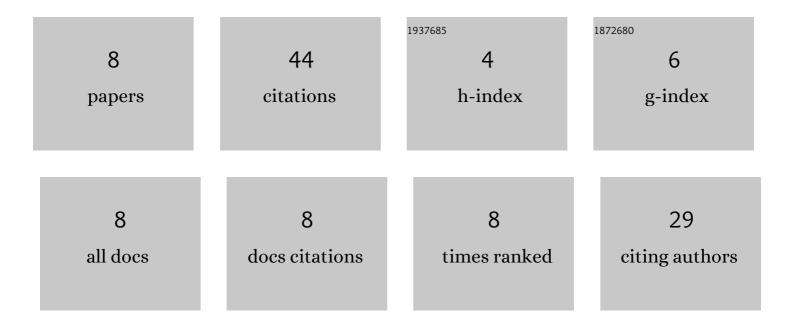
Zehra Eksi

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/3280795/publications.pdf Version: 2024-02-01



7ehda Frei

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