

# Zehra Eksi

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/3280795/publications.pdf>

Version: 2024-02-01

8  
papers

44  
citations

1937685

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1872680

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8  
docs citations

8  
times ranked

29  
citing authors

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