

Erhan Bayraktar

List of Publications by Citations

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

164 papers	1,741 citations	23 h-index	31 g-index
182 ext. papers	2,188 ext. citations	1.5 avg, IF	5.53 L-index

#	Paper	IF	Citations
164	LIQUIDATION IN LIMIT ORDER BOOKS WITH CONTROLLED INTENSITY. <i>Mathematical Finance</i> , 2014 , 24, 627-650	2.3	69
163	ON OPTIMAL DIVIDENDS IN THE DUAL MODEL. <i>ASTIN Bulletin</i> , 2013 , 43, 359-372	1.6	57
162	Optimal reinsurance and investment with unobservable claim size and intensity. <i>Insurance: Mathematics and Economics</i> , 2014 , 55, 156-166	1.5	46
161	Valuation of mortality risk via the instantaneous Sharpe ratio: Applications to life annuities. <i>Journal of Economic Dynamics and Control</i> , 2009 , 33, 676-691	1.3	46
160	Stochastic Perron's method and verification without smoothness using viscosity comparison: The linear case. <i>Proceedings of the American Mathematical Society</i> , 2012 , 140, 3645-3654	0.8	46
159	Optimizing venture capital investments in a jump diffusion model. <i>Mathematical Methods of Operations Research</i> , 2008 , 67, 21-42	1	46
158	Minimizing the Probability of Lifetime Ruin Under Ambiguity Aversion. <i>SIAM Journal on Control and Optimization</i> , 2015 , 53, 58-90	1.9	40
157	ESTIMATING THE FRACTAL DIMENSION OF THE S&P 500 INDEX USING WAVELET ANALYSIS. <i>International Journal of Theoretical and Applied Finance</i> , 2004 , 07, 615-643	0.5	40
156	PRICING ASIAN OPTIONS FOR JUMP DIFFUSION. <i>Mathematical Finance</i> , 2011 , 21, 117-143	2.3	37
155	Stochastic Perron's Method for Hamilton--Jacobi--Bellman Equations. <i>SIAM Journal on Control and Optimization</i> , 2013 , 51, 4274-4294	1.9	35
154	Optimal dividends in the dual model under transaction costs. <i>Insurance: Mathematics and Economics</i> , 2014 , 54, 133-143	1.5	35
153	Adaptive Poisson disorder problem. <i>Annals of Applied Probability</i> , 2006 , 16, 1190	2	34
152	Optimal stopping for dynamic convex risk measures. <i>Illinois Journal of Mathematics</i> , 2010 , 54,	0.9	33
151	On the One-Dimensional Optimal Switching Problem. <i>Mathematics of Operations Research</i> , 2010 , 35, 140-159	1.5	31
150	The standard Poisson disorder problem revisited. <i>Stochastic Processes and Their Applications</i> , 2005 , 115, 1437-1450	1.1	31
149	Optimal stopping for non-linear expectations Part I. <i>Stochastic Processes and Their Applications</i> , 2011 , 121, 185-211	1.1	30
148	Minimizing the probability of lifetime ruin under borrowing constraints. <i>Insurance: Mathematics and Economics</i> , 2007 , 41, 196-221	1.5	30

147	Stochastic Perron method and verification without smoothness using viscosity comparison: Obstacle problems and Dynkin games. <i>Proceedings of the American Mathematical Society</i> , 2014 , 142, 1399-1412	0.8	26
146	A Limit Theorem for Financial Markets with Inert Investors. <i>Mathematics of Operations Research</i> , 2006 , 31, 789-810	1.5	26
145	Optimal stopping for non-linear expectationsPart II. <i>Stochastic Processes and Their Applications</i> , 2011 , 121, 212-264	1.1	25
144	Correspondence between lifetime minimum wealth and utility of consumption. <i>Finance and Stochastics</i> , 2007 , 11, 213-236	1.9	25
143	Hedging life insurance with pure endowments. <i>Insurance: Mathematics and Economics</i> , 2007 , 40, 435-444	1.5	24
142	ON ARBITRAGE AND DUALITY UNDER MODEL UNCERTAINTY AND PORTFOLIO CONSTRAINTS. <i>Mathematical Finance</i> , 2017 , 27, 988-1012	2.3	23
141	On the Multidimensional Controller-and-Stopper Games. <i>SIAM Journal on Control and Optimization</i> , 2013 , 51, 1263-1297	1.9	22
140	Randomized dynamic programming principle and Feynman-Kac representation for optimal control of McKean-Vlasov dynamics. <i>Transactions of the American Mathematical Society</i> , 2017 , 370, 2115-2160	1	21
139	Pricing options in incomplete equity markets via the instantaneous Sharpe ratio. <i>Annals of Finance</i> , 2008 , 4, 399-429	1	21
138	Poisson Disorder Problem with Exponential Penalty for Delay. <i>Mathematics of Operations Research</i> , 2006 , 31, 217-233	1.5	21
137	Analysis of a Finite State Many Player Game Using Its Master Equation. <i>SIAM Journal on Control and Optimization</i> , 2018 , 56, 3538-3568	1.9	21
136	On Hedging American Options under Model Uncertainty. <i>SIAM Journal on Financial Mathematics</i> , 2015 , 6, 425-447	1.4	20
135	Inventory management with partially observed nonstationary demand. <i>Annals of Operations Research</i> , 2010 , 176, 7-39	3.2	19
134	Analysis of the Optimal Exercise Boundary of American Options for Jump Diffusions. <i>SIAM Journal on Mathematical Analysis</i> , 2009 , 41, 825-860	1.7	18
133	On the Continuity of Stochastic Exit Time Control Problems. <i>Stochastic Analysis and Applications</i> , 2010 , 29, 48-60	1.1	17
132	Sequential tracking of a hidden Markov chain using point process observations. <i>Stochastic Processes and Their Applications</i> , 2009 , 119, 1792-1822	1.1	16
131	Optimal investment strategy to minimize occupation time. <i>Annals of Operations Research</i> , 2010 , 176, 389-408	3.2	16
130	Efficient Byzantine Sequential Change Detection. <i>IEEE Transactions on Information Theory</i> , 2018 , 64, 3346-3360	1.5	15

129	Quadratic reflected BSDEs with unbounded obstacles. <i>Stochastic Processes and Their Applications</i> , 2012 , 122, 1155-1203	1.1	15
128	A note on applications of stochastic ordering to control problems in insurance and finance. <i>Stochastics</i> , 2014 , 86, 330-340	0.6	15
127	On the Impulse Control of Jump Diffusions. <i>SIAM Journal on Control and Optimization</i> , 2013 , 51, 2612-2637	1.7	15
126	Proving regularity of the minimal probability of ruin via a game of stopping and control. <i>Finance and Stochastics</i> , 2011 , 15, 785-818	1.9	15
125	OPTIMAL TRADE EXECUTION IN ILLIQUID MARKETS. <i>Mathematical Finance</i> , 2010 , 21, no-no	2.3	15
124	The effects of implementation delay on decision-making under uncertainty. <i>Stochastic Processes and Their Applications</i> , 2007 , 117, 333-358	1.1	15
123	Convergence of Implicit Schemes for Hamilton--Jacobi--Bellman Quasi-Variational Inequalities. <i>SIAM Journal on Control and Optimization</i> , 2018 , 56, 3994-4016	1.9	15
122	Stochastic Perron's Method for the Probability of Lifetime Ruin Problem Under Transaction Costs. <i>SIAM Journal on Control and Optimization</i> , 2015 , 53, 91-113	1.9	14
121	On the Robust Optimal Stopping Problem. <i>SIAM Journal on Control and Optimization</i> , 2014 , 52, 3135-3175	1.9	14
120	Valuation Equations for Stochastic Volatility Models. <i>SIAM Journal on Financial Mathematics</i> , 2012 , 3, 351-373	1.4	14
119	Quickest Detection of a Minimum of Two Poisson Disorder Times. <i>SIAM Journal on Control and Optimization</i> , 2007 , 46, 308-331	1.9	14
118	Fundamental Theorem of Asset Pricing Under Transaction Costs and Model Uncertainty. <i>Mathematics of Operations Research</i> , 2016 , 41, 1039-1054	1.5	14
117	Minimizing the probability of lifetime drawdown under constant consumption. <i>Insurance: Mathematics and Economics</i> , 2016 , 69, 210-223	1.5	14
116	Optimal investment to minimize the probability of drawdown. <i>Stochastics</i> , 2016 , 88, 946-958	0.6	12
115	A Weak Dynamic Programming Principle for Zero-Sum Stochastic Differential Games with Unbounded Controls. <i>SIAM Journal on Control and Optimization</i> , 2013 , 51, 2036-2080	1.9	12
114	Purchasing life insurance to reach a bequest goal. <i>Insurance: Mathematics and Economics</i> , 2014 , 58, 204-215	1.5	11
113	Pricing American options for jump diffusions by iterating optimal stopping problems for diffusions. <i>Mathematical Methods of Operations Research</i> , 2009 , 70, 505-525	1	11
112	Robust Feedback Switching Control: Dynamic Programming and Viscosity Solutions. <i>SIAM Journal on Control and Optimization</i> , 2016 , 54, 2594-2628	1.9	10

111	A Proof of the Smoothness of the Finite Time Horizon American Put Option for Jump Diffusions. <i>SIAM Journal on Control and Optimization</i> , 2009 , 48, 551-572	1.9	10
110	Stochastic Differential Games in a Non-Markovian Setting. <i>SIAM Journal on Control and Optimization</i> , 2005 , 43, 1737-1756	1.9	10
109	Byzantine Fault Tolerant Distributed Quickest Change Detection. <i>SIAM Journal on Control and Optimization</i> , 2015 , 53, 575-591	1.9	9
108	Path-dependent Hamilton-Jacobi equations in infinite dimensions. <i>Journal of Functional Analysis</i> , 2018 , 275, 2096-2161	1.4	9
107	Time Consistent Stopping for the Mean-Standard Deviation Problem---The Discrete Time Case. <i>SIAM Journal on Financial Mathematics</i> , 2019 , 10, 667-697	1.4	9
106	Bayesian Quickest Change-Point Detection With Sampling Right Constraints. <i>IEEE Transactions on Information Theory</i> , 2014 , 60, 6474-6490	2.8	9
105	A Note on the Fundamental Theorem of Asset Pricing under Model Uncertainty. <i>Risks</i> , 2014 , 2, 425-433	1.6	9
104	Strict local martingale deflators and valuing American call-type options. <i>Finance and Stochastics</i> , 2012 , 16, 275-291	1.9	9
103	Life Insurance Purchasing to Maximize Utility of Household Consumption. <i>North American Actuarial Journal</i> , 2013 , 17, 114-135	0.7	9
102	Equilibrium concepts for time-inconsistent stopping problems in continuous time. <i>Mathematical Finance</i> , 2021 , 31, 508-530	2.3	9
101	High Order Bellman Equations and Weakly Chained Diagonally Dominant Tensors. <i>SIAM Journal on Matrix Analysis and Applications</i> , 2019 , 40, 276-298	1.5	8
100	A UNIFIED FRAMEWORK FOR PRICING CREDIT AND EQUITY DERIVATIVES. <i>Mathematical Finance</i> , 2011 , 21, 493-517	2.3	8
99	On the uniqueness of classical solutions of Cauchy problems. <i>Proceedings of the American Mathematical Society</i> , 2010 , 138, 2061-2064	0.8	8
98	Minimizing the Probability of Lifetime Ruin with Deferred Life Annuities. <i>North American Actuarial Journal</i> , 2009 , 13, 141-154	0.7	8
97	Minimizing the Probability of Ruin When Consumption is Ratcheted. <i>North American Actuarial Journal</i> , 2008 , 12, 428-442	0.7	8
96	An Analysis of Monotone Follower Problems for Diffusion Processes. <i>Mathematics of Operations Research</i> , 2008 , 33, 336-350	1.5	8
95	Optimally investing to reach a bequest goal. <i>Insurance: Mathematics and Economics</i> , 2016 , 70, 1-10	1.5	8
94	Doubly reflected BSDEs with integrable parameters and related Dynkin games. <i>Stochastic Processes and Their Applications</i> , 2015 , 125, 4489-4542	1.1	7

93	SUPER-HEDGING AMERICAN OPTIONS WITH SEMI-STATIC TRADING STRATEGIES UNDER MODEL UNCERTAINTY. <i>International Journal of Theoretical and Applied Finance</i> , 2017 , 20, 1750036	0.5	7
92	On the stickiness property. <i>Quantitative Finance</i> , 2010 , 10, 1109-1112	1.6	7
91	Continuity of utility maximization under weak convergence. <i>Mathematics and Financial Economics</i> , 2020 , 14, 725-757	1	7
90	Optimal Dividend Distribution Under Drawdown and Ratcheting Constraints on Dividend Rates. <i>SIAM Journal on Financial Mathematics</i> , 2019 , 10, 547-577	1.4	6
89	Minimizing the expected lifetime spent in drawdown under proportional consumption. <i>Finance Research Letters</i> , 2015 , 15, 106-114	8.1	6
88	Purchasing Term Life Insurance to Reach a Bequest Goal: Time-Dependent Case. <i>North American Actuarial Journal</i> , 2015 , 19, 224-236	0.7	6
87	Regularity of the Optimal Stopping Problem for Jump Diffusions. <i>SIAM Journal on Control and Optimization</i> , 2012 , 50, 1337-1357	1.9	6
86	Maximizing utility of consumption subject to a constraint on the probability of lifetime ruin. <i>Finance Research Letters</i> , 2008 , 5, 204-212	8.1	6
85	Pricing Options on Defaultable Stocks*View all notes. <i>Applied Mathematical Finance</i> , 2008 , 15, 277-304	0.9	6
84	Chapter 15 Queuing Theoretic Approaches to Financial Price Fluctuations. <i>Handbooks in Operations Research and Management Science</i> , 2007 , 637-677		6
83	A rank-based mean field game in the strong formulation. <i>Electronic Communications in Probability</i> , 2016 , 21,	1	6
82	Finite state mean field games with WrightBisher common noise. <i>Journal Des Mathematiques Pures Et Appliquees</i> , 2021 , 147, 98-162	1.7	6
81	Arbitrage, hedging and utility maximization using semi-static trading strategies with American options. <i>Annals of Applied Probability</i> , 2016 , 26,	2	6
80	On the robust Dynkin game. <i>Annals of Applied Probability</i> , 2017 , 27,	2	5
79	Optimally Investing to Reach a Bequest Goal. <i>SSRN Electronic Journal</i> , 2015 ,	1	5
78	On Controller-Stopper Problems with Jumps and Their Applications to Indifference Pricing of American Options. <i>SIAM Journal on Financial Mathematics</i> , 2014 , 5, 20-49	1.4	5
77	Outperforming the market portfolio with a given probability. <i>Annals of Applied Probability</i> , 2012 , 22,	2	5
76	Robust maximization of asymptotic growth under covariance uncertainty. <i>Annals of Applied Probability</i> , 2013 , 23,	2	5

75	Minimizing the probability of lifetime ruin under stochastic volatility. <i>Insurance: Mathematics and Economics</i> , 2011 , 49, 194-206	1.5	5
74	Relative Hedging of Systematic Mortality Risk. <i>North American Actuarial Journal</i> , 2009 , 13, 106-140	0.7	5
73	Minimizing the Probability of Lifetime Ruin under Random Consumption. <i>North American Actuarial Journal</i> , 2008 , 12, 384-400	0.7	5
72	Prediction and tracking of long-range-dependent sequences. <i>Systems and Control Letters</i> , 2005 , 54, 1083-1090	1.0	5
71	Purchasing Term Life Insurance to Reach a Bequest Goal while Consuming. <i>SIAM Journal on Financial Mathematics</i> , 2016 , 7, 183-214	1.4	5
70	Analysis of a Finite State Many Player Game Using Its Master Equation. <i>SSRN Electronic Journal</i> , 2017 ,	1	4
69	Martingale Optimal Transport with Stopping. <i>SIAM Journal on Control and Optimization</i> , 2018 , 56, 417-438	1.9	4
68	Stochastic Perron for stochastic target games. <i>Annals of Applied Probability</i> , 2016 , 26,	2	4
67	A stochastic approximation for fully nonlinear free boundary parabolic problems. <i>Numerical Methods for Partial Differential Equations</i> , 2014 , 30, 902-929	2.5	4
66	Stability of exponential utility maximization with respect to market perturbations. <i>Stochastic Processes and Their Applications</i> , 2013 , 123, 1671-1690	1.1	4
65	On the perpetual American put options for level dependent volatility models with jumps. <i>Quantitative Finance</i> , 2011 , 11, 335-341	1.6	4
64	Multi-Scale Time-Changed Birth Processes for Pricing Multi-Name Credit Derivatives. <i>Applied Mathematical Finance</i> , 2009 , 16, 429-449	0.9	4
63	Online Change Detection for a Poisson Process with a Phase-Type Change-Time Prior Distribution. <i>Sequential Analysis</i> , 2009 , 28, 218-250	0.7	4
62	No arbitrage conditions for simple trading strategies. <i>Annals of Finance</i> , 2010 , 6, 147-156	1	4
61	ARBITRAGE IN FRACTAL MODULATED BLACK-SCHOLES MODELS WHEN THE VOLATILITY IS STOCHASTIC. <i>International Journal of Theoretical and Applied Finance</i> , 2005 , 08, 283-300	0.5	4
60	On non-uniqueness in mean field games. <i>Proceedings of the American Mathematical Society</i> , 2020 , 148, 4091-4106	0.8	4
59	Extended weak convergence and utility maximisation with proportional transaction costs. <i>Finance and Stochastics</i> , 2020 , 24, 1013-1034	1.9	4
58	Rate control under heavy traffic with strategic servers. <i>Annals of Applied Probability</i> , 2019 , 29,	2	4

57	A Numerical Scheme for a Mean Field Game in Some Queueing Systems Based on Markov Chain Approximation Method. <i>SIAM Journal on Control and Optimization</i> , 2018 , 56, 4017-4044	1.9	4
56	Mini-Flash Crashes, Model Risk, and Optimal Execution. <i>Market Microstructure and Liquidity</i> , 2018 , 04, 1850010		4
55	Quickest Detection with Discretely Controlled Observations. <i>Sequential Analysis</i> , 2015 , 34, 77-133	0.7	3
54	Solvability of the Nonlinear Dirichlet Problem with Integro-differential Operators. <i>SIAM Journal on Control and Optimization</i> , 2018 , 56, 292-315	1.9	3
53	Risk Sensitive Control of the Lifetime Ruin Problem. <i>Applied Mathematics and Optimization</i> , 2018 , 77, 229-252	1.5	3
52	No-Arbitrage and Hedging with Liquid American Options. <i>Mathematics of Operations Research</i> , 2019 , 44, 468-486	1.5	3
51	Minimizing the lifetime shortfall or shortfall at death. <i>Insurance: Mathematics and Economics</i> , 2009 , 44, 447-458	1.5	3
50	Consistency Problems for Jump-diffusion Models. <i>Applied Mathematical Finance</i> , 2005 , 12, 101-119	0.9	3
49	Large tournament games. <i>Annals of Applied Probability</i> , 2019 , 29,	2	3
48	On the Market Viability Under Proportional Transaction Costs. <i>SSRN Electronic Journal</i> ,	1	3
47	Stochastic Perron for Stochastic Target Problems. <i>Journal of Optimization Theory and Applications</i> , 2016 , 170, 1026-1054	1.6	3
46	Distribution-constrained optimal stopping. <i>Mathematical Finance</i> , 2019 , 29, 368-406	2.3	3
45	On the market viability under proportional transaction costs. <i>Mathematical Finance</i> , 2018 , 28, 800-838	2.3	3
44	A Macroeconomic SIR Model for COVID-19. <i>Mathematics</i> , 2021 , 9, 1901	2.3	3
43	Optimal stopping with random maturity under nonlinear expectations. <i>Stochastic Processes and Their Applications</i> , 2017 , 127, 2586-2629	1.1	2
42	High-Roller Impact: A Large Generalized Game Model of Parimutuel Wagering. <i>Market Microstructure and Liquidity</i> , 2017 , 03, 1750006		2
41	On the Adversarial Robustness of Robust Estimators. <i>IEEE Transactions on Information Theory</i> , 2020 , 66, 5097-5109	2.8	2
40	An α -stable limit theorem under sublinear expectation. <i>Bernoulli</i> , 2016 , 22,	1.6	2

39	Ergodicity of Robust Switching Control and Nonlinear System of Quasi-Variational Inequalities. <i>SIAM Journal on Control and Optimization</i> , 2017 , 55, 1915-1953	1.9	2
38	Quickest search over Brownian channels. <i>Stochastics</i> , 2014 , 86, 473-490	0.6	2
37	Quickest change point detection with sampling right constraints 2012 ,		2
36	A unified treatment of dividend payment problems under fixed cost and implementation delays. <i>Mathematical Methods of Operations Research</i> , 2010 , 71, 325-351	1	2
35	PROJECTING THE FORWARD RATE FLOW ONTO A FINITE DIMENSIONAL MANIFOLD. <i>International Journal of Theoretical and Applied Finance</i> , 2006 , 09, 777-785	0.5	2
34	Efficient estimation of the Hurst parameter in high frequency financial data with seasonalities using wavelets		2
33	On Zero-Sum Optimal Stopping Games. <i>SSRN Electronic Journal</i> ,	1	2
32	Optimal Stopping with Random Maturity Under Nonlinear Expectations. <i>SSRN Electronic Journal</i> ,	1	2
31	Optimal Investment with Random Endowments and Transaction Costs: Duality Theory and Shadow Prices. <i>SSRN Electronic Journal</i> , 2016 ,	1	2
30	On a stopping game in continuous time. <i>Proceedings of the American Mathematical Society</i> , 2016 , 144, 3589-3596	0.8	2
29	Optimal investment with random endowments and transaction costs: duality theory and shadow prices. <i>Mathematics and Financial Economics</i> , 2019 , 13, 253-286	1	2
28	Asymptotics for small nonlinear price impact: A PDE approach to the multidimensional case. <i>Mathematical Finance</i> , 2021 , 31, 36-108	2.3	2
27	Terminal Ranking Games. <i>Mathematics of Operations Research</i> ,	1.5	2
26	On an Optimal Stopping Problem of an Insider. <i>Theory of Probability and Its Applications</i> , 2017 , 61, 129-135	1.5	1
25	Finite-time 4-expert prediction problem. <i>Communications in Partial Differential Equations</i> , 2020 , 45, 714-757	1.5	1
24	Mini-Flash Crashes, Model Risk, and Optimal Execution. <i>SSRN Electronic Journal</i> , 2017 ,	1	1
23	Recombining Tree Approximations for Optimal Stopping for Diffusions. <i>SIAM Journal on Financial Mathematics</i> , 2018 , 9, 602-633	1.4	1
22	Weak reflection principle for Lévy processes. <i>Annals of Applied Probability</i> , 2015 , 25,	2	1

21	Mutual fund theorems when minimizing the probability of lifetime ruin. <i>Finance Research Letters</i> , 2008 , 5, 69-78	8.1	1
20	Optimal time to change premiums. <i>Mathematical Methods of Operations Research</i> , 2008 , 68, 125-158	1	1
19	Quickest Detection of a Minimum of Disorder Times		1
18	Purchasing Term Life Insurance to Reach a Bequest Goal While Consuming. <i>SSRN Electronic Journal</i> ,	1	1
17	No-Arbitrage and Hedging with Liquid American Options. <i>SSRN Electronic Journal</i> ,	1	1
16	Terminal Ranking Games. <i>SSRN Electronic Journal</i> ,	1	1
15	Comparing the G-normal distribution to its classical counterpart. <i>Communications on Stochastic Analysis</i> , 2015 , 9,	0.4	1
14	Super-Hedging American Options with Semi-Static Trading Strategies Under Model Uncertainty. <i>SSRN Electronic Journal</i> , 2016 ,	1	1
13	On the Controller-Stopper Problems with Controlled Jumps. <i>Applied Mathematics and Optimization</i> , 2019 , 80, 195-222	1.5	1
12	Malicious Experts Versus the Multiplicative Weights Algorithm in Online Prediction. <i>IEEE Transactions on Information Theory</i> , 2021 , 67, 559-565	2.8	1
11	Large Tournament Games. <i>SSRN Electronic Journal</i> , 2018 ,	1	1
10	Mean field interaction on random graphs with dynamically changing multi-color edges. <i>Stochastic Processes and Their Applications</i> , 2021 , 141, 197-244	1.1	1
9	Short Communication: A Note on Utility Maximization with Proportional Transaction Costs and Stability of Optimal Portfolios. <i>SIAM Journal on Financial Mathematics</i> , 2021 , 12, SC115-SC125	1.4	0
8	On the quasi-sure superhedging duality with frictions. <i>Finance and Stochastics</i> , 2020 , 24, 249-275	1.9	0
7	Optimal Investment and Consumption under a Habit-Formation Constraint. <i>SIAM Journal on Financial Mathematics</i> , 2022 , 13, 321-352	1.4	0
6	Quantile Hedging in a semi-static market with model uncertainty. <i>Mathematical Methods of Operations Research</i> , 2018 , 87, 197-227	1	
5	On Zero-Sum Optimal Stopping Games. <i>Applied Mathematics and Optimization</i> , 2018 , 78, 457-468	1.5	
4	On the Existence Of Consistent Price Systems. <i>Stochastic Analysis and Applications</i> , 2014 , 32, 152-162	1.1	

- 3 Embedding of Walsh Brownian motion. *Stochastic Processes and Their Applications*, **2021**, 134, 1-28 1.1
- 2 Transport Plans with Domain Constraints. *Applied Mathematics and Optimization*, **2021**, 84, 1131-1158 1.5
- 1 Disorder detection with costly observations. *Journal of Applied Probability*, 1-12 0.8