Jaehwan Jeong

List of Publications by Year
in descending order

6 papers	22 citations	2258059 3 h-index	2272923 4 g-index
6 all docs	6 docs citations	6 times ranked	11 citing authors

#	Article	IF	Citations
1	Meanâ€"Variance Portfolio Efficiency under Leverage Aversion and Trading Impact. Journal of Risk and Financial Management, 2022, 15, 98.	2.3	1
2	Optimal portfolio deleveraging under market impact and margin restrictions. European Journal of Operational Research, 2021, 294, 746-759.	5.7	5
3	Indefinite multi-constrained separable quadratic optimization: Large-scale efficient solution. European Journal of Operational Research, 2019, 278, 49-63.	5.7	3
4	Tight bounds on indefinite separable singly-constrained quadratic programs in linear-time. Mathematical Programming, 2017, 164, 193-227.	2.4	6
5	An efficient global algorithm for a class of indefinite separable quadratic programs. Mathematical Programming, 2016, 158, 143-173.	2.4	5
6	Theory of Leveraged Portfolio Selection Under Liquidity Risk. SSRN Electronic Journal, 0, , .	0.4	2