Alberto Ohashi

List of Publications by Year
in descending order

11 papers	67 citations	1937685 4 h-index	1588992 8 g-index
11 all docs	11 docs citations	11 times ranked	35 citing authors

#	Article	IF	Citations
1	A weak version of path-dependent functional ItÃ´ calculus. Annals of Probability, 2018, 46, .	1.8	20
2	Weak approximations for Wiener functionals. Annals of Applied Probability, 2013, 23, .	1.3	14
3	A noisy principal component analysis for forward rate curves. European Journal of Operational Research, 2015, 246, 140-153.	5.7	14
4	Weak differentiability of Wiener functionals and occupation times. Bulletin Des Sciences Mathematiques, 2018, 149, 23-65.	1.0	5
5	Discrete-type approximations for non-Markovian optimal stopping problems: Part I. Journal of Applied Probability, 2019, 56, 981-1005.	0.7	4
6	Path-dependent ItÃ´ formulas under (p,q)-variations. Alea, 2016, 13, 1.	0.7	4
7	A note on the sharp <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si1.gif" display="inline" overflow="scroll"><mml:msup><mml:mrow><mml:mi>L</mml:mi></mml:mrow><mml:mrow><mml:mi>p</mml:mi></mml:mrow></m rate of upcrossings to the Brownian local time. Statistics and Probability Letters, 2015, 100, 137-141.	0.7	2
8	Corrigendum Weak approximations for Wiener functionals [Ann. Appl. Probab. (2013) 23 1660â€"1691]. Annals of Applied Probability, 2017, 27, .	1.3	1
9	Discrete-type Approximations for Non-Markovian Optimal Stopping Problems: Part II. Methodology and Computing in Applied Probability, 2020, 22, 1221-1255.	1.2	1
10	Smoothness of densities for path-dependent SDEs under HÃ¶rmander's condition. Journal of Functional Analysis, 2021, 281, 109225.	1.4	1
11	Existence of densities for stochastic evolution equations driven by fractional Brownian motion. Stochastics and Dynamics, 2021, 21, 2150009.	1.2	1