

Alberto Ohashi

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/3815453/publications.pdf>

Version: 2024-02-01

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	Smoothness of densities for path-dependent SDEs under Hörmander's condition. Journal of Functional Analysis, 2021, 281, 109225.	1.4	1
2	Existence of densities for stochastic evolution equations driven by fractional Brownian motion. Stochastics and Dynamics, 2021, 21, 2150009.	1.2	1
3	Discrete-type Approximations for Non-Markovian Optimal Stopping Problems: Part II. Methodology and Computing in Applied Probability, 2020, 22, 1221-1255.	1.2	1
4	Discrete-type approximations for non-Markovian optimal stopping problems: Part I. Journal of Applied Probability, 2019, 56, 981-1005.	0.7	4
5	A weak version of path-dependent functional Itô calculus. Annals of Probability, 2018, 46, .	1.8	20
6	Weak differentiability of Wiener functionals and occupation times. Bulletin Des Sciences Mathematiques, 2018, 149, 23-65.	1.0	5
7	Corrigendum Weak approximations for Wiener functionals [Ann. Appl. Probab. (2013) 23 1660â€“1691]. Annals of Applied Probability, 2017, 27, .	1.3	1
8	Path-dependent Itô formulas under (p,q)-variations. Alea, 2016, 13, 1.	0.7	4
9	A noisy principal component analysis for forward rate curves. European Journal of Operational Research, 2015, 246, 140-153.	5.7	14
10	A note on the sharp $\frac{L}{p} < \frac{2}{p} < \frac{2}{p}$ rate of upcrossings to the Brownian local time. Statistics and Probability Letters, 2015, 100, 137-141.	0.7	2
11	Weak approximations for Wiener functionals. Annals of Applied Probability, 2013, 23, .	1.3	14