Robert J Elliott

List of Publications by Year in Descending Order

216 papers	4,217 citations	33 h-index	58 g-index
223 ext. papers	5,095 ext. citations	1.8 avg, IF	5.84 L-index

#	Paper	IF	Citations
216	Lower and upper pricing of financial assets. *Probability, Uncertainty and Quantitative Risk*, **2022**, 7, 45	2.2	0
215	Backward stochastic differential equations with regime-switching and sublinear expectations. *Stochastic Processes and Their Applications*, **2022**, 148, 278-298	1.1	
214	Neumann problem for backward SPDEs with singular terminal conditions and application in constrained stochastic control under target zone. *Stochastic Processes and Their Applications*, **2022**, 148, 68-97	1.1	
213	Conditional coherent risk measures and regime-switching conic pricing. *Probability, Uncertainty and Quantitative Risk*, **2021**,	2.2	1
212	Two price economic equilibria and financial market bid/ask prices. *Annals of Finance*, **2021**, 17, 27-43	1	2
211	Bitcoin option pricing with a SETAR-GARCH model. *European Journal of Finance*, **2021**, 27, 564-595	1.5	8
210	Optimal portfolio execution problem with stochastic price impact. *Automatica*, **2020**, 112, 108739	5.7	2
209	Stochastic control for BSDEs and ABSDEs with Markov chain noises. *International Journal of Control*, **2020**, 93, 2029-2042	1.5	0
208	A Level-1 Limit Order Book with Time Dependent Arrival Rates. *Methodology and Computing in Applied Probability*, **2019**, 21, 699-719	0.6	2
207	Information or noise: What does algorithmic trading incorporate into the stock prices?. *International Review of Financial Analysis*, **2019**, 63, 27-39	6.7	3
206	Non-linear expectations in spaces of Colombeau generalized functions. *Stochastic Analysis and Applications*, **2019**, 37, 509-521	1.1	
205	Optimal execution with regime-switching market resilience. *Journal of Economic Dynamics and Control*, **2019**, 101, 17-40	1.3	3
204	HEDGING OPTIONS IN A DOUBLY MARKOV-MODULATED FINANCIAL MARKET VIA STOCHASTIC FLOWS. *International Journal of Theoretical and Applied Finance*, **2019**, 22, 1950047	0.5	3
203	Malliavin calculus in a binomial framework. *Applied Stochastic Models in Business and Industry*, **2018**, 34, 774-781	1.1	
202	A note on regime-switching Kolmogorov's forward and backward equations using stochastic flows. *Journal of Mathematical Analysis and Applications*, **2018**, 460, 891-899	1.1	1
201	Estimating a regime switching pairs trading model. *Quantitative Finance*, **2018**, 18, 877-883	1.6	6
200	The Heath-Jarrow-Morton Model with Regime Shifts and Jumps Priced. *Contributions To Management Science*, **2018**, 45-59	0.4	1

199	A hidden Markov regime-switching smooth transition model. *Studies in Nonlinear Dynamics and Econometrics*, **2018**, 22,	0.7	2
198	Filtering With Uncertain Noise. *IEEE Transactions on Automatic Control*, **2017**, 62, 876-881	5.9	2
197	A simple efficient approximation to price basket stock options with volatility smile. *Annals of Finance*, **2017**, 13, 1-29	1	3
196	A Nash equilibrium filter. *Stochastic Analysis and Applications*, **2017**, 35, 633-644	1.1	
195	Valuation of certain CMS spreads. *Financial Markets and Portfolio Management*, **2017**, 31, 445-467	1.3	
194	A Higher-order interactive hidden Markov model and its applications. *OR Spectrum*, **2017**, 39, 1055-1069	1.9	3
193	Semi-analytical valuation for discrete barrier options under time-dependent Lévy processes. *Journal of Banking and Finance*, **2017**, 75, 167-183	2.6	14
192	Hidden Markov models with threshold effects and their applications to oil price forecasting. *Journal of Industrial and Management Optimization*, **2017**, 13, 757-773	2	8
191	Stochastic volatility with regime switching and uncertain noise: Filtering with sub-linear expectations. *Discrete and Continuous Dynamical Systems - Series B*, **2017**, 22, 59-81	1.3	0
190	Valuation of CMS range notes in a multifactor LIBOR market model. *International Journal of Financial Engineering*, **2016**, 03, 1650001	0.4	1
189	On anticipated backward stochastic differential equations with Markov chain noise. *Stochastic Analysis and Applications*, **2016**, 34, 749-799	1.1	1
188	Heston-Type Stochastic Volatility with a Markov Switching Regime. *Journal of Futures Markets*, **2016**, 36, 902-919	2.1	9
187	Event-based state estimation of discrete-state hidden Markov models. *Automatica*, **2016**, 65, 12-26	5.7	40
186	Pricing regime-switching risk in an HJM interest rate environment. *Quantitative Finance*, **2016**, 16, 1791-1800	1.6	8
185	Pricing options in a Markov regime switching model with a random acceleration for the volatility. *IMA Journal of Applied Mathematics*, **2016**, 81, 842-859	1	2
184	Credit risk and contagion via self-exciting default intensity. *Annals of Finance*, **2015**, 11, 319-344	1	4
183	Asset Pricing Using Trading Volumes in a Hidden Regime-Switching Environment. *Asia-Pacific Financial Markets*, **2015**, 22, 133-149	0.9	6
182	Non-Gaussian GARCH option pricing models and their diffusion limits. *European Journal of Operational Research*, **2015**, 247, 820-830	5.6	12

181	A DUPIRE EQUATION FOR A REGIME-SWITCHING MODEL. *International Journal of Theoretical and Applied Finance*, **2015**, 18, 1550023	0.5	9
180	Stochastic Calculus and Applications. *Probability and Its Applications*, **2015**,		57
179	Backward stochastic difference equations for dynamic convex risk measures on a binomial tree. *Journal of Applied Probability*, **2015**, 52, 771-785	0.8	4
178	DISAPPOINTMENT AVERSION PREMIUM PRINCIPLE. *ASTIN Bulletin*, **2015**, 45, 679-702	1.6	3
177	Backward stochastic difference equations for dynamic convex risk measures on a binomial tree. *Journal of Applied Probability*, **2015**, 52, 771-785	0.8	5
176	Discrete-time mean-field Stochastic linear□quadratic optimal control problems, II: Infinite horizon case. *Automatica*, **2015**, 57, 65-77	5.7	43
175	General equilibrium pricing with multiple dividend streams and regime switching. *Quantitative Finance*, **2015**, 15, 1543-1557	1.6	
174	Backward Stochastic Differential Equations. *Probability and Its Applications*, **2015**, 467-493		1
173	**2015**,		3
172	A Note on Differentiability in a Markov Chain Market Using Stochastic Flows. *Stochastic Analysis and Applications*, **2015**, 33, 110-122	1.1	4
171	Dynamic optimal capital structure with regime switching. *Annals of Finance*, **2015**, 11, 199-220	1	7
170	A Double HMM approach to Altman Z-scores and credit ratings. *Expert Systems With Applications*, **2014**, 41, 1553-1560	7.8	19
169	On pricing barrier options with regime switching. *Journal of Computational and Applied Mathematics*, **2014**, 256, 196-210	2.4	23
168	Pricing of discount bonds with a Markov switching regime. *Annals of Finance*, **2014**, 10, 509-522	1	8
167	Pricing currency derivatives with Markov-modulated L□y dynamics. *Insurance: Mathematics and Economics*, **2014**, 57, 67-76	1.5	14
166	OPTION PRICING USING A REGIME SWITCHING STOCHASTIC DISCOUNT FACTOR. *International Journal of Theoretical and Applied Finance*, **2014**, 17, 1450020	0.5	1
165	Filtering and change point estimation for hidden Markov-modulated Poisson processes. *Applied Mathematics Letters*, **2014**, 28, 66-71	3.5	7
164	Quadratic hedging schemes for non-Gaussian GARCH models. *Journal of Economic Dynamics and Control*, **2014**, 42, 13-32	1.3	10

163	Strategic Asset Allocation Under a Fractional Hidden Markov Model. *Methodology and Computing in Applied Probability*, **2014**, 16, 609-626	0.6	3
162	Stochastic Volatility or Stochastic Central Tendency: Evidence from a Hidden Markov Model of the Short-Term Interest Rate. *Profiles in Operations Research*, **2014**, 33-53	1	1
161	Dynamic risk, accounting-based valuation and firm fundamentals. *Review of Accounting Studies*, **2013**, 18, 899-929	2.9	37
160	Discrete time mean-field stochastic linear-quadratic optimal control problems. *Automatica*, **2013**, 49, 3222-3233	5.7	87
159	A modified hidden Markov model. *Automatica*, **2013**, 49, 3509-3519	5.7	1
158	Filtering a Double Threshold Model With Regime Switching. *IEEE Transactions on Automatic Control*, **2013**, 58, 3185-3190	5.9	2
157	Multiple Solutions to Stochastic Differential Delay Equations and a Related Comparison Theorem. *Stochastic Analysis and Applications*, **2013**, 31, 539-551	1.1	0
156	Reflected Backward Stochastic Differential Equations, Convex Risk Measures and American Options. *Stochastic Analysis and Applications*, **2013**, 31, 1077-1096	1.1	4
155	Filtering hidden semi-Markov chains. *Statistics and Probability Letters*, **2013**, 83, 2007-2014	0.6	4
154	Change point estimation for continuous-time hidden Markov models. *Systems and Control Letters*, **2013**, 62, 112-114	2.4	4
153	Option valuation under a regime-switching constant elasticity of variance process. *Applied Mathematics and Computation*, **2013**, 219, 4434-4443	2.7	10
152	A converse comparison theorem for anticipated BSDEs and related non-linear expectations. *Stochastic Processes and Their Applications*, **2013**, 123, 275-299	1.1	7
151	Fractional differencing in discrete time. *Quantitative Finance*, **2013**, 13, 195-204	1.6	0
150	Default Times in a Continuous Time Markov Chain Economy. *Applied Mathematical Finance*, **2013**, 20, 450-460	0.9	1
149	Option Pricing and Filtering with Hidden Markov-Modulated Pure-Jump Processes. *Applied Mathematical Finance*, **2013**, 20, 1-25	0.9	24
148	Pricing variance and volatility swaps in a stochastic volatility model with regime switching: discrete observations case. *Quantitative Finance*, **2013**, 13, 687-698	1.6	36
147	Some properties of generalized anticipated backward stochastic differential equations. *Electronic Communications in Probability*, **2013**, 18,	1	6
146	How to value risk. *Expert Systems With Applications*, **2012**, 39, 6111-6115	7.8	1

145	American option prices in a Markov chain market model. *Applied Stochastic Models in Business and Industry*, **2012**, 28, 35-59	1.1	16
144	Filtering a nonlinear stochastic volatility model. *Nonlinear Dynamics*, **2012**, 67, 1295-1313	5	9
143	A Stochastic Maximum Principle for a Markov Regime-Switching Jump-Diffusion Model and Its Application to Finance. *SIAM Journal on Control and Optimization*, **2012**, 50, 964-990	1.9	52
142	Backward Stochastic Difference Equations for a Single Jump Process. *Methodology and Computing in Applied Probability*, **2012**, 14, 955-971	0.6	
141	Markovian forwardbackward stochastic differential equations and stochastic flows. *Systems and Control Letters*, **2012**, 61, 1017-1022	2.4	2
140	Existence, uniqueness and comparisons for BSDEs in general spaces. *Annals of Probability*, **2012**, 40,	1.9	35
139	A Bayesian approach for optimal reinsurance and investment in a diffusion model. *Journal of Engineering Mathematics*, **2012**, 76, 195-206	1.2	2
138	A Partial Differential Equation Approach To Multivariate Risk Theory. *Interdisciplinary Mathematical Sciences*, **2012**, 111-123	0.5	2
137	Markov Chain Hitting Times. *Stochastic Analysis and Applications*, **2012**, 30, 827-830	1.1	1
136	Optimal Design of Dynamic Default Risk Measures. *Journal of Applied Probability*, **2012**, 49, 967-977	0.8	1
135	An HMM approach for optimal investment of an insurer. *International Journal of Robust and Nonlinear Control*, **2012**, 22, 778-807	3.6	19
134	ATTAINABLE CONTINGENT CLAIMS IN A MARKOVIAN REGIME-SWITCHING MARKET. *International Journal of Theoretical and Applied Finance*, **2012**, 15, 1250055	0.5	3
133	Viterbi-Based Estimation for Markov Switching GARCH Model. *Applied Mathematical Finance*, **2012**, 19, 219-231	0.9	6
132	A BSDE Approach to Convex Risk Measures for Derivative Securities. *Stochastic Analysis and Applications*, **2012**, 30, 1083-1101	1.1	4
131	Asset Pricing Using Finite State Markov Chain Stochastic Discount Functions. *Stochastic Analysis and Applications*, **2012**, 30, 865-894	1.1	13
130	Optimal Design of Dynamic Default Risk Measures. *Journal of Applied Probability*, **2012**, 49, 967-977	0.8	
129	Backward Stochastic Difference Equations and Nearly Time-Consistent Nonlinear Expectations. *SIAM Journal on Control and Optimization*, **2011**, 49, 125-139	1.9	19
128	Bond valuation under a discrete-time regime-switching term-structure model and its continuous-time extension. *Managerial Finance*, **2011**, 37, 1025-1047	0.9	11

127	Utility-based indifference pricing in regime-switching models. *Nonlinear Analysis: Theory, Methods & Applications*, **2011**, 74, 6302-6313	1.3	6
126	On filtering and estimation of a threshold stochastic volatility model. *Applied Mathematics and Computation*, **2011**, 218, 61-75	2.7	6
125	An M-ary detection approach for asset allocation. *Computers and Mathematics With Applications*, **2011**, 62, 2083-2094	2.7	
124	A Nonlinear Filter with Fractional Gaussian Noise. *Stochastic Analysis and Applications*, **2011**, 29, 503-510	1.1	
123	A stochastic differential game for optimal investment of an insurer with regime switching. *Quantitative Finance*, **2011**, 11, 365-380	1.6	34
122	Backward Stochastic Differential Equations for a Single Jump Process. *Stochastic Analysis and Applications*, **2011**, 29, 654-673	1.1	8
121	Ruin Theory in a Hidden Markov-Modulated Risk Model. *Stochastic Models*, **2011**, 27, 474-489	0.5	7
120	Characteristic functions and option valuation in a Markov chain market. *Computers and Mathematics With Applications*, **2011**, 62, 65-74	2.7	4
119	A BSDE approach to a risk-based optimal investment of an insurer. *Automatica*, **2011**, 47, 253-261	5.7	24
118	On pricing and hedging options in regime-switching models with feedback effect. *Journal of Economic Dynamics and Control*, **2011**, 35, 694-713	1.3	26
117	A filter for a hidden Markov chain observed in fractional Gaussian noise. *Systems and Control Letters* , **2011**, 60, 93-100	2.4	2
116	Control of discrete-time HMM partially observed under fractional Gaussian noises. *Systems and Control Letters*, **2011**, 60, 350-355	2.4	2
115	Default Times in a Continuous-Time Markovian Regime Switching Model. *Stochastic Analysis and Applications*, **2011**, 29, 824-837	1.1	2
114	A risk-based approach for pricing American options under a generalized Markov regime-switching model. *Quantitative Finance*, **2011**, 11, 1633-1646	1.6	10
113	A COMPARISON OF PRICING KERNELS FOR GARCH OPTION PRICING WITH GENERALIZED HYPERBOLIC DISTRIBUTIONS. *International Journal of Theoretical and Applied Finance*, **2011**, 14, 669-708	0.5	14
112	Pricing and hedging contingent claims with regime switching risk. *Communications in Mathematical Sciences*, **2011**, 9, 477-498	1	12
111	Backward Stochastic Difference Equations with Finite States **2011**, 33-42		1
110	Comparison Theorems for Finite State Backward Stochastic Differential Equations **2010**, 135-158		2

109	A general comparison theorem for backward stochastic differential equations. *Advances in Applied Probability*, **2010**, 42, 878-898	0.7	19
108	Filtering a Markov Modulated Random Measure. *IEEE Transactions on Automatic Control*, **2010**, 55, 74-88	5.9	9
107	On mean-variance portfolio selection under a hidden Markovian regime-switching model. *Economic Modelling*, **2010**, 27, 678-686	3.4	54
106	Nonlinear Filter Estimation of Volatility. *Stochastic Analysis and Applications*, **2010**, 28, 696-710	1.1	3
105	Pricing Asian Options and Equity-Indexed Annuities with Regime Switching by the Trinomial Tree Method Fei Lung Yuen and Hailiang Yang, April, 2010. *North American Actuarial Journal*, **2010**, 14, 272-277	0.7	
104	A general comparison theorem for backward stochastic differential equations. *Advances in Applied Probability*, **2010**, 42, 878-898	0.7	6
103	Comparisons for backward stochastic differential equations on Markov chains and related no-arbitrage conditions. *Annals of Applied Probability*, **2010**, 20,	2	56
102	On risk minimizing portfolios under a Markovian regime-switching Black-Scholes economy. *Annals of Operations Research*, **2010**, 176, 271-291	3.2	61
101	A model for energy pricing with stochastic emission costs. *Energy Economics*, **2010**, 32, 838-847	8.3	3
100	A general theory of finite state Backward Stochastic Difference Equations. *Stochastic Processes and Their Applications*, **2010**, 120, 442-466	1.1	61
99	A Zakai equation derivation of the extended Kalman filter. *Automatica*, **2010**, 46, 620-624	5.7	4
98	A filter for a state space model with fractional Gaussian noise. *Automatica*, **2010**, 46, 1689-1695	5.7	0
97	On Markov-modulated Exponential-affine Bond Price Formulae. *Applied Mathematical Finance*, **2009**, 16, 1-15	0.9	55
96	INVESTMENT TIMING UNDER REGIME SWITCHING. *International Journal of Theoretical and Applied Finance*, **2009**, 12, 443-463	0.5	9
95	A simple hybrid model for power derivatives. *Energy Economics*, **2009**, 31, 757-767	8.3	19
94	Multiple Priors and Asset Pricing. *Methodology and Computing in Applied Probability*, **2009**, 11, 211-229	0.6	
93	Robust Optimal Portfolio Choice Under Markovian Regime-switching Model. *Methodology and Computing in Applied Probability*, **2009**, 11, 145-157	0.6	28
92	Risk-Hedging in Real Estate Markets. *Asia-Pacific Financial Markets*, **2009**, 16, 265-285	0.9	

91	Portfolio risk minimization and differential games. *Nonlinear Analysis: Theory, Methods & Applications*, **2009**, 71, e2127-e2135	1.3	7
90	A Viterbi smoother for discrete state space model. *Systems and Control Letters*, **2009**, 58, 400-405	2.4	2
89	Insurance claims modulated by a hidden Brownian marked point process. *Insurance: Mathematics and Economics*, **2009**, 45, 163-172	1.5	5
88	Esscher transforms and consumption-based models. *Insurance: Mathematics and Economics*, **2009**, 45, 337-347	1.5	13
87	Pricing Annuity Guarantees Under a Regime-Switching Model X. Sheldon Lin, Ken Seng Tan and Hailiang Yang, July 2009. *North American Actuarial Journal*, **2009**, 13, 333-337	0.7	2
86	VaR and expected shortfall: a non-normal regime switching framework. *Quantitative Finance*, **2009**, 9, 747-755	1.6	8
85	Asset Prices With Regime-Switching Variance Gamma Dynamics. *Handbook of Numerical Analysis*, **2009**, 685-711	1	2
84	Moment based regression algorithms for drift and volatility estimation in continuous-time Markov switching models. *Econometrics Journal*, **2008**, 11, 244-270	2.4	12
83	Discrete-Time Expectation Maximization Algorithms for Markov-Modulated Poisson Processes. *IEEE Transactions on Automatic Control*, **2008**, 53, 247-256	5.9	10
82	A Markovian regime-switching stochastic differential game for portfolio risk minimization **2008**,		1
81	A Non-Linear Filter. *Stochastic Analysis and Applications*, **2008**, 26, 856-862	1.1	1
80	A hidden Markov model of credit quality. *Journal of Economic Dynamics and Control*, **2008**, 32, 3807-3819	1.3	23
79	A self tuning model for risk estimation. *Expert Systems With Applications*, **2008**, 34, 1692-1697	7.8	11
78	Solutions of backward stochastic differential equations on Markov chains. *Communications on Stochastic Analysis*, **2008**, 2,	0.4	15
77	Pricing Options Under a Generalized Markov-Modulated Jump-Diffusion Model. *Stochastic Analysis and Applications*, **2007**, 25, 821-843	1.1	79
76	Parameter estimation in commodity markets: A filtering approach. *Journal of Economic Dynamics and Control*, **2007**, 31, 2350-2373	1.3	10
75	Robust Dynamics and Control of a Partially Observed Markov Chain. *Applied Mathematics and Optimization*, **2007**, 56, 303-311	1.5	2
74	Risk measures for derivatives with Markov-modulated pure jump processes. *Asia-Pacific Financial Markets*, **2007**, 13, 129-149	0.9	7

73	Cutting the hedge. *Computational Economics*, **2007**, 29, 151-158	1.4	10
72	A PDE approach for risk measures for derivatives with regime switching. *Annals of Finance*, **2007**, 4, 55-74	1	19
71	Insurance Claims Modulated by a Hidden Marked Point Process. *Proceedings of the American Control Conference*, **2007**,	1.2	2
70	The Solution of a Free Boundary Problem Related to Environmental Management Systems. *Stochastic Analysis and Applications*, **2007**, 25, 1189-1202	1.1	
69	Pricing Options and Variance Swaps in Markov-Modulated Brownian Markets **2007**, 45-68		12
68	Pricing Volatility Swaps Under Heston's Stochastic Volatility Model with Regime Switching. *Applied Mathematical Finance*, **2007**, 14, 41-62	0.9	71
67	Discrete-Time Nonlinear Filtering Algorithms Using Gauss–Hermite Quadrature. *Proceedings of the IEEE*, **2007**, 95, 953-977	14.3	327
66	Martingale representation for contingent claims with regime switching. *Communications on Stochastic Analysis*, **2007**, 1,	0.4	6
65	The Term Structure of Interest Rates in a Hidden Markov Setting **2007**, 15-30		12
64	OPTION PRICING FOR GARCH MODELS WITH MARKOV SWITCHING. *International Journal of Theoretical and Applied Finance*, **2006**, 09, 825-841	0.5	19
63	Binomial Models in Finance **2006**,		15
62	Stochastic Volatility Model with Filtering. *Stochastic Analysis and Applications*, **2006**, 24, 661-683	1.1	9
61	Option Pricing for Pure Jump Processes with Markov Switching Compensators. *Finance and Stochastics*, **2006**, 10, 250-275	1.9	80
60	Filtering, Smoothing and M-ary Detection with Discrete Time Poisson Observations. *Stochastic Analysis and Applications*, **2005**, 23, 939-952	1.1	
59	Pairs trading. *Quantitative Finance*, **2005**, 5, 271-276	1.6	181
58	Option pricing and Esscher transform under regime switching. *Annals of Finance*, **2005**, 1, 423-432	1	289
57	Hidden Markov Chain Filtering for a Jump Diffusion Model. *Stochastic Analysis and Applications*, **2005**, 23, 153-163	1.1	5
56	PARAMETER ESTIMATION FOR A REGIME-SWITCHING MEAN-REVERTING MODEL WITH JUMPS. *International Journal of Theoretical and Applied Finance*, **2005**, 08, 791-806	0.5	2

55	Hidden Markov Filter Estimation of the Occurrence Time of an Event in a Financial Market. *Stochastic Analysis and Applications*, **2005**, 23, 1165-1177	1.1	1
54	Perpetual American options with fractional Brownian motion. *Quantitative Finance*, **2004**, 4, 123-128	1.6	12
53	Finite-Dimensional Filtering and Control for Continuous-Time Nonlinear Systems. *Stochastic Analysis and Applications*, **2004**, 22, 499-505	1.1	
52	Measure Theory and Filtering: Introduction and Applications **2004**,		29
51	On the Clark-Ocone Theorem for Fractional Brownian Motions with Hurst Parameter bigger than a Half. *Stochastic and Stochastics Reports*, **2003**, 75, 391-405		14
50	A COMPLETE YIELD CURVE DESCRIPTION OF A MARKOV INTEREST RATE MODEL. *International Journal of Theoretical and Applied Finance*, **2003**, 06, 317-326	0.5	18
49	A method for portfolio choice. *Applied Stochastic Models in Business and Industry*, **2003**, 19, 1-11	1.1	5
48	A General Fractional White Noise Theory And Applications To Finance. *Mathematical Finance*, **2003**, 13, 301-330	2.3	178
47	Regime Switching and European Options **2002**, 73-82		18
46	PORTFOLIO OPTIMIZATION, HIDDEN MARKOV MODELS, AND TECHNICAL ANALYSIS OF P&F-CHARTS. *International Journal of Theoretical and Applied Finance*, **2002**, 05, 385-399	0.5	25
45	AMERICAN OPTIONS WITH REGIME SWITCHING. *International Journal of Theoretical and Applied Finance*, **2002**, 05, 497-514	0.5	323
44	An interest rate model with a Markovian mean reverting level. *Quantitative Finance*, **2002**, 2, 454-458	1.6	30
43	Stochastic flows and the forward measure. *Finance and Stochastics*, **2001**, 5, 511-525	1.9	20
42	FINANCIAL SIGNAL PROCESSING: A SELF CALIBRATING MODEL. *International Journal of Theoretical and Applied Finance*, **2001**, 04, 567-584	0.5	45
41	Mathematics of Financial Markets. *Springer Finance*, **1999**,	0.2	76
40	A Discrete Time Equivalent Martingale Measure. *Mathematical Finance*, **1998**, 8, 127-152	2.3	36
39	Drift and volatility estimation in discrete time. *Journal of Economic Dynamics and Control*, **1998**, 22, 209-218	1.3	32
38	Exact Finite-Dimensional Filters for Maximum Likelihood Parameter Estimation of Continuous-time Linear Gaussian Systems. *SIAM Journal on Control and Optimization*, **1997**, 35, 1908-1923	1.9	35

37	An application of hidden Markov models to asset allocation problems. *Finance and Stochastics*, **1997**, 1, 229-238	1.9	61
36	ATTAINABLE CLAIMS IN A MARKOV MARKET1. *Mathematical Finance*, **1995**, 5, 121-131	2.3	4
35	Recursive estimation for hidden Markov models: a dependent case. *Stochastic Analysis and Applications*, **1995**, 13, 437-460	1.1	5
34	Numerical evaluation of the critical price and American options. *European Journal of Finance*, **1995**, 1, 69-78	1.5	17
33	Estimating the instantaneous volatility and covariance of risky assets. *Applied Stochastic Models and Data Analysis*, **1995**, 11, 51-58		6
32	The second order minimum principle and adjoint process. *Stochastic and Stochastics Reports*, **1994**, 46, 25-39		21
31	Celestial signal estimation. *Stochastic Analysis and Applications*, **1994**, 12, 399-407	1.1	1
30	Estimating the implicit interest rate of a risky asset. *Stochastic Processes and Their Applications*, **1994**, 49, 199-206	1.1	19
29	Exact adaptive filters for Markov chains observed in Gaussian noise. *Automatica*, **1994**, 30, 1399-1408	5.7	71
28	A general recursive discrete-time filter. *Journal of Applied Probability*, **1993**, 30, 575-588	0.8	12
27	A general recursive discrete-time filter. *Journal of Applied Probability*, **1993**, 30, 575-588	0.8	9
26	ANAYTICAL SOLUTIONS FOR THE PRICING OF AMERICAN BOND AND YIELD OPTIONS1. *Mathematical Finance*, **1993**, 3, 277-294	2.3	34
25	DISCONTINUOUS ASSET PRICES AND NON-ATTAINABLE CONTINGENT CLAIMS1. *Mathematical Finance*, **1993**, 3, 295-308	2.3	44
24	Diffusion Coefficient Estimation and Asset Pricing When Risk Premia and Sensitivities Are Time Varying1. *Mathematical Finance*, **1993**, 3, 85-99	2.3	17
23	A partially observed control problem for Markov chains. *Applied Mathematics and Optimization*, **1992**, 25, 151-169	1.5	20
22	Martingale representation and hedging policies. *Stochastic Processes and Their Applications*, **1991**, 38, 335-345	1.1	15
21	Approximations for the values of american options. *Stochastic Analysis and Applications*, **1991**, 9, 115-131	1.1	29
20	Equivalent martingale measures for bridge processes. *Stochastic Analysis and Applications*, **1991**, 9, 429-444	1.1	5

19	Orthogonal Martingale Representation **1991**, 139-152		4
18	The optimal control of diffusions. *Applied Mathematics and Optimization*, **1990**, 22, 229-240	1.5	23
17	Option pricing and hedge portfolios for poisson progresses. *Stochastic Analysis and Applications*, **1990**, 8, 157-167	1.1	10
16	Integration by parts and densities for jump processes. *Stochastic and Stochastics Reports*, **1989**, 27, 83-97		3
15	Markov bridges and enlarged filtrations. *Canadian Journal of Statistics*, **1989**, 17, 329-332	0.4	3
14	Direct solutions of Kolmogorov's equations by stochastic flows. *Journal of Mathematical Analysis and Applications*, **1989**, 142, 26-34	1.1	3
13	Approximations to solutions of the zakai filtering equation. *Stochastic Analysis and Applications*, **1989**, 7, 145-168	1.1	30
12	The Partially Observed Stochastic Minimum Principle. *SIAM Journal on Control and Optimization*, **1989**, 27, 1279-1292	1.9	32
11	Integration by Parts, Homogeneous Chaos Expansions and Smooth Densities. *Annals of Probability*, **1989**, 17, 194	1.9	24
10	A short proof of a martingale representation result. *Statistics and Probability Letters*, **1988**, 6, 327-329	0.6	12
9	Reverse time diffusions. *Stochastic Processes and Their Applications*, **1985**, 19, 327-339	1.1	20
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