

Ngoc-Minh Dang

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/5098628/publications.pdf>

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8
papers

97
citations

2258059

3
h-index

2272923

4
g-index

8
all docs

8
docs citations

8
times ranked

59
citing authors

#	ARTICLE	IF	CITATIONS
1	Optimal Execution with Transient Impact. Market Microstructure and Liquidity, 2017, 03, 1750008.	0.6	2
2	Generalized stochastic target problems for pricing and partial hedging under loss constraints application in optimal book liquidation. Finance and Stochastics, 2013, 17, 31-72.	1.1	19
3	Dynamic Execution of VWAP Orders with Short-Term Predictions. SSRN Electronic Journal, 2013, , .	0.4	0
4	Optimal control versus stochastic target problems: An equivalence result. Systems and Control Letters, 2012, 61, 343-346.	2.3	9
5	Optimal Control of Trading Algorithms: A General Impulse Control Approach. SIAM Journal on Financial Mathematics, 2011, 2, 404-438.	1.3	62
6	Context-aware applications using personal sensors. , 2007, , .		3
7	Optimal Execution with On-Line Optimization Method. SSRN Electronic Journal, 0, , .	0.4	0
8	Optimal Execution with Transient Impact. SSRN Electronic Journal, 0, , .	0.4	2