

# Yumiharu Nakano

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/5135396/publications.pdf>

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9  
papers

113  
citations

1684188

5  
h-index

1372567

10  
g-index

10  
all docs

10  
docs citations

10  
times ranked

39  
citing authors

#	ARTICLE	IF	CITATIONS
1	Efficient hedging with coherent risk measure. Journal of Mathematical Analysis and Applications, 2004, 293, 345-354.	1.0	49
2	Minimizing coherent risk measures of shortfall in discrete-time models with cone constraints. Applied Mathematical Finance, 2003, 10, 163-181.	1.2	19
3	Minimization of shortfall risk in a jump-diffusion model. Statistics and Probability Letters, 2004, 67, 87-95.	0.7	15
4	Convergence of meshfree collocation methods for fully nonlinear parabolic equations. Numerische Mathematik, 2017, 136, 703-723.	1.9	10
5	Optimal Long-Term Investment Model with Memory. Applied Mathematics and Optimization, 2007, 55, 93-122.	1.6	8
6	Binary market models with memory. Statistics and Probability Letters, 2007, 77, 256-264.	0.7	2
7	An approximation scheme for stochastic controls in continuous time. Japan Journal of Industrial and Applied Mathematics, 2014, 31, 681-696.	0.9	2
8	A Liability Tracking Portfolio for Pension Fund Management. Proceedings of the ISCIE International Symposium on Stochastic Systems Theory and Its Applications, 2015, 2015, 112-117.	0.2	2
9	On quadratic approximations for Hamilton-Jacobi-Bellman equations. Automatica, 2016, 66, 205-217.	5.0	1