

Yumiharu Nakano

List of Publications by Year in descending order

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Version: 2024-02-01

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