Given Names Deactivated Family Name

List of Publications by Year
in descending order

22 papers	233 citations	1040056 9 h-index	1058476 14 g-index
22 all docs	22 docs citations	22 times ranked	68 citing authors

#	Article	IF	Citations
1	Gerberâ€“Shiu distribution at Parisian ruin for LÃ©vy insurance risk processes. Journal of Applied Probability, 2016, 53, 572-584.	0.7	42
2	On the optimality of periodic barrier strategies for a spectrally positive LÃ©vy process. Insurance: Mathematics and Economics, 2017, 77, 1-13.	1.2	30
3	Spectrally negative LÃ©vy processes with Parisian reflection below and classical reflection above. Stochastic Processes and Their Applications, 2018, 128, 255-290.	0.9	25
4	On optimal periodic dividend strategies for LÃ©vy risk processes. Insurance: Mathematics and Economics, 2018, 80, 29-44.	1.2	23
5	On optimal joint reflective and refractive dividend strategies in spectrally positive LÃ©vy models. Insurance: Mathematics and Economics, 2017, 72, 148-162.	1.2	13
6	REFRACTIONâ€“REFLECTION STRATEGIES IN THE DUAL MODEL. ASTIN Bulletin, 2017, 47, 199-238.	1.0	12
7	Fluctuation theory for level-dependent LÃ©vy risk processes. Stochastic Processes and Their Applications, 2019, 129, 5406-5449.	0.9	12
8	On the refractedâ€“reflected spectrally negative LÃ©vy processes. Stochastic Processes and Their Applications, 2018, 128, 306-331.	0.9	11
9	On the Bail-Out Optimal Dividend Problem. Journal of Optimization Theory and Applications, 2018, 179, 553-568.	1.5	11
10	Mixed Periodic-Classical Barrier Strategies for LÃ©vy Risk Processes. Risks, 2018, 6, 33.	2.4	11
11	The Lelandâ€“Toft optimal capital structure model under Poisson observations. Finance and Stochastics, 2020, 24, 1035-1082.	1.1	8
12	American options under periodic exercise opportunities. Statistics and Probability Letters, 2018, 135, 92-101.	0.7	7
13	On the non-commutative fractional Wishart process. Journal of Functional Analysis, 2017, 272, 339-362.	1.4	5
14	A Review of First-Passage Theory for the Segerdahl-Tichy Risk Process and Open Problems. Risks, 2019, 7, 117.	2.4	4
15	Double continuation regions for American options under Poisson exercise opportunities. Mathematical Finance, 2021, 31, 722-771.	1.8	4
16	Optimal Periodic Replenishment Policies for Spectrally Positive LÃ©vy Demand Processes. SIAM Journal on Control and Optimization, 2020, 58, 3428-3456.	2.1	4
17	Effects of Positive Jumps of Assets on Endogenous Bankruptcy and Optimal Capital Structure: Continuous- and Periodic-Observation Models. SIAM Journal on Financial Mathematics, 2021, 12, 1112-1149.	1.3	3
18	Optimality of multi-refraction control strategies in the dual model. Insurance: Mathematics and Economics, 2018, 83, 148-160.	1.2	2

#	Article	IF	Citations
19	Periodic strategies in optimal execution with multiplicative price impact. Mathematical Finance, 2019, 29, 1039-1065.	1.8	2
20	Optimal Bail-Out Dividend Problem with Transaction Cost and Capital Injection Constraint. Risks, 2019, 7, 13.	2.4	2
21	Optimality of Hybrid Continuous and Periodic Barrier Strategies in the Dual Model. Applied Mathematics and Optimization, 2020, 82, 105-133.	1.6	2
22	The Leland-Toft Optimal Capital Structure Model Under Poisson Observations. SSRN Electronic Journal, 0, , .	0.4	0