

Given Names Deactivated Family Name

List of Publications by Year in descending order

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Version: 2024-02-01

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	Double continuation regions for American options under Poisson exercise opportunities. <i>Mathematical Finance</i> , 2021, 31, 722-771.	1.8	4
2	Effects of Positive Jumps of Assets on Endogenous Bankruptcy and Optimal Capital Structure: Continuous- and Periodic-Observation Models. <i>SIAM Journal on Financial Mathematics</i> , 2021, 12, 1112-1149.	1.3	3
3	Optimality of Hybrid Continuous and Periodic Barrier Strategies in the Dual Model. <i>Applied Mathematics and Optimization</i> , 2020, 82, 105-133.	1.6	2
4	The Leland-Toft optimal capital structure model under Poisson observations. <i>Finance and Stochastics</i> , 2020, 24, 1035-1082.	1.1	8
5	Optimal Periodic Replenishment Policies for Spectrally Positive Lévy Demand Processes. <i>SIAM Journal on Control and Optimization</i> , 2020, 58, 3428-3456.	2.1	4
6	Fluctuation theory for level-dependent Lévy risk processes. <i>Stochastic Processes and Their Applications</i> , 2019, 129, 5406-5449.	0.9	12
7	Periodic strategies in optimal execution with multiplicative price impact. <i>Mathematical Finance</i> , 2019, 29, 1039-1065.	1.8	2
8	Optimal Bail-Out Dividend Problem with Transaction Cost and Capital Injection Constraint. <i>Risks</i> , 2019, 7, 13.	2.4	2
9	A Review of First-Passage Theory for the Segerdahl-Tichy Risk Process and Open Problems. <i>Risks</i> , 2019, 7, 117.	2.4	4
10	On optimal periodic dividend strategies for Lévy risk processes. <i>Insurance: Mathematics and Economics</i> , 2018, 80, 29-44.	1.2	23
11	American options under periodic exercise opportunities. <i>Statistics and Probability Letters</i> , 2018, 135, 92-101.	0.7	7
12	On the refracted-reflected spectrally negative Lévy processes. <i>Stochastic Processes and Their Applications</i> , 2018, 128, 306-331.	0.9	11
13	Spectrally negative Lévy processes with Parisian reflection below and classical reflection above. <i>Stochastic Processes and Their Applications</i> , 2018, 128, 255-290.	0.9	25
14	Optimality of multi-refraction control strategies in the dual model. <i>Insurance: Mathematics and Economics</i> , 2018, 83, 148-160.	1.2	2
15	On the Bail-Out Optimal Dividend Problem. <i>Journal of Optimization Theory and Applications</i> , 2018, 179, 553-568.	1.5	11
16	Mixed Periodic-Classical Barrier Strategies for Lévy Risk Processes. <i>Risks</i> , 2018, 6, 33.	2.4	11
17	On the non-commutative fractional Wishart process. <i>Journal of Functional Analysis</i> , 2017, 272, 339-362.	1.4	5
18	REFRACTION-REFLECTION STRATEGIES IN THE DUAL MODEL. <i>ASTIN Bulletin</i> , 2017, 47, 199-238.	1.0	12

#	ARTICLE	IF	CITATIONS
19	On the optimality of periodic barrier strategies for a spectrally positive Lévy process. Insurance: Mathematics and Economics, 2017, 77, 1-13.	1.2	30
20	On optimal joint reflective and refractive dividend strategies in spectrally positive Lévy models. Insurance: Mathematics and Economics, 2017, 72, 148-162.	1.2	13
21	Gerber's Shiu distribution at Parisian ruin for Lévy insurance risk processes. Journal of Applied Probability, 2016, 53, 572-584.	0.7	42
22	The Leland-Toft Optimal Capital Structure Model Under Poisson Observations. SSRN Electronic Journal, 0, , .	0.4	0