ÃaÄÄ±n Ararat

List of Publications by Year
in descending order

7 papers	41 citations	2258059 3 h-index	1872680 6 g-index
7 all docs	7 docs citations	7 times ranked	21 citing authors

#	Article	IF	Citations
1	SET-VALUED SHORTFALL AND DIVERGENCE RISK MEASURES. International Journal of Theoretical and Applied Finance, 2017, 20, 1750026.	0.5	15
2	Dual representations for systemic risk measures. Mathematics and Financial Economics, 2020, 14, 139-174.	1.7	15
3	A Norm Minimization-Based Convex Vector Optimization Algorithm. Journal of Optimization Theory and Applications, 2022, 194, 681-712.	1.5	4
4	Set-valued risk measures as backward stochastic difference inclusions and equations. Finance and Stochastics, 2021, 25, 43-76.	1.1	3
5	Portfolio optimization with two coherent risk measures. Journal of Global Optimization, 2020, 78, 597-626.	1.8	2
6	End-of-Life Inventory Management Problem: Results and Insights. International Journal of Production Economics, 2021, 243, 108313.	8.9	2
7	Portfolio optimization with two quasiconvex risk measures. Turkish Journal of Mathematics, 2021, 45, 695-717.	0.7	0