

ÃaÄÄ±n Ararat

List of Publications by Year in descending order

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Version: 2024-02-01

7
papers

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citations

2258059

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1872680

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all docs

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7
times ranked

21
citing authors

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