

Eyal Neuman

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/7297427/publications.pdf>

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12
papers

75
citations

1684188

5
h-index

1720034

7
g-index

12
all docs

12
docs citations

12
times ranked

37
citing authors

#	ARTICLE	IF	CITATIONS
1	Incorporating signals into optimal trading. Finance and Stochastics, 2019, 23, 275-311.	1.1	31
2	Optimal portfolio liquidation in target zone models and catalytic superprocesses. Finance and Stochastics, 2016, 20, 495-509.	1.1	13
3	Optimal Signal-Adaptive Trading with Temporary and Transient Price Impact. SIAM Journal on Financial Mathematics, 2022, 13, 551-575.	1.3	12
4	Pathwise uniqueness for the stochastic heat equation with Hölder continuous drift and noise coefficients. Stochastic Processes and Their Applications, 2015, 125, 3355-3372.	0.9	7
5	On the maximal displacement of subcritical branching random walks. Probability Theory and Related Fields, 2017, 167, 1137-1164.	1.8	5
6	Protecting pegged currency markets from speculative investors. Mathematical Finance, 2022, 32, 405-420.	1.8	2
7	Price impact on term structure. Quantitative Finance, 2022, 22, 171-195.	1.7	2
8	The multifractal nature of Volterra-Lévy processes. Stochastic Processes and Their Applications, 2014, 124, 3121-3145.	0.9	1
9	A central bank strategy for defending a currency peg. Systems and Control Letters, 2020, 144, 104761.	2.3	1
10	The multiplicative chaos of $H=0$ fractional Brownian fields. Annals of Applied Probability, 2022, 32, .	1.3	1
11	On the maximal displacement of near-critical branching random walks. Probability Theory and Related Fields, 2021, 180, 199-232.	1.8	0
12	Optimal trading: The importance of being adaptive. International Journal of Financial Engineering, 0, , 2050022.	0.5	0