Eyal Neuman

List of Publications by Year
in descending order

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