

Takashi Kato

List of Publications by Year in descending order

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Version: 2024-02-01

12
papers

48
citations

2258059

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2272923

4
g-index

12
all docs

12
docs citations

12
times ranked

17
citing authors

#	ARTICLE	IF	CITATIONS
1	An optimal execution problem with market impact. Finance and Stochastics, 2014, 18, 695-732.	1.1	14
2	VWAP execution as an optimal strategy. JSIAM Letters, 2015, 7, 33-36.	0.5	13
3	An Optimal Execution Problem in Geometric Ornstein Uhlenbeck Price Process. SSRN Electronic Journal, 0, , .	0.4	7
4	A Semigroup Expansion for Pricing Barrier Options. International Journal of Stochastic Analysis, 2014, 2014, 1-15.	0.3	6
5	Optimal Execution for Uncertain Market Impact: Derivation and Characterization of a Continuous-Time Value Function. SSRN Electronic Journal, 0, , .	0.4	2
6	An Optimal Execution Problem with S-Shaped Market Impact Functions. SSRN Electronic Journal, 0, , .	0.4	2
7	An Optimal Execution Problem in the Volume-Dependent Almgren-Chriss Model. SSRN Electronic Journal, 0, , .	0.4	2
8	An optimal execution problem in the volume-dependent Almgren-Chriss model. Algorithmic Finance, 2018, 7, 1-14.	0.3	1
9	VWAP Execution as an Optimal Strategy. SSRN Electronic Journal, 0, , .	0.4	1
10	A One-Factor Conditionally Linear Commodity Pricing Model under Partial Information. Asia-Pacific Financial Markets, 2014, 21, 151-174.	2.4	0
11	Order estimates for the exact Lugannani-Rice expansion. Japan Journal of Industrial and Applied Mathematics, 2016, 33, 25-61.	0.9	0
12	Theoretical and Numerical Analysis of an Optimal Execution Problem with Uncertain Market Impact. SSRN Electronic Journal, 0, , .	0.4	0