Takashi Kato

List of Publications by Year
in descending order

12 papers	48 citations	2258059 3 h-index	2272923 4 g-index
12 all docs	12 docs citations	12 times ranked	17 citing authors

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