Bernardo K Pagnoncelli

List of Publications by Year
in descending order

33 papers	291 citations	1040056 9 h-index	940533 16 g-index
33 all docs	33 docs citations	33 times ranked	268 citing authors

#	Article	IF	Citations
1	Risk aversion in multistage stochastic programming: A modeling and algorithmic perspective. European Journal of Operational Research, 2016, 249, 188-199.	5.7	74
2	Risk-Return Trade-off with the Scenario Approach in Practice: A Case Study in Portfolio Selection. Journal of Optimization Theory and Applications, 2012, 155, 707-722.	1.5	26
3	Chance-constrained problems and rare events: an importance sampling approach. Mathematical Programming, 2016, 157, 153-189.	2.4	25
4	Scenario reduction for stochastic programs with Conditional Value-at-Risk. Mathematical Programming, 2018, 170, 327-356.	2.4	24
5	Underground mine scheduling under uncertainty. European Journal of Operational Research, 2021, 294, 340-352.	5.7	15
6	The optimal harvesting problem under price uncertainty. Annals of Operations Research, 2014, 217, 425-445.	4.1	14
7	A risk averse approach to the capacity allocation problem in the airline cargo industry. Journal of the Operational Research Society, 2017, 68, 643-651.	3.4	11
8	Better management of production incidents in mining using multistage stochastic optimization. Resources Policy, 2019, 63, 101404.	9.6	10
9	A provisioning problem with stochastic payments. European Journal of Operational Research, 2012, 221, 445-453.	5.7	9
10	The stochastic Mitraâ€“Wan forestry model: risk neutral and risk averse cases. Journal of Economics/Zeitschrift Fur Nationalokonomie, 2015, 115, 175-194.	0.7	9
11	The optimal harvesting problem under price uncertainty: the risk averse case. Annals of Operations Research, 2017, 258, 479-502.	4.1	9
12	Designing coalition-based fair and stable pricing mechanisms under private information on consumersâ€™ reservation prices. European Journal of Operational Research, 2019, 272, 270-291.	5.7	9
13	A multistage stochastic programming model for the network air cargo allocation under capacity uncertainty. Transportation Research, Part E: Logistics and Transportation Review, 2019, 131, 292-307.	7.4	9
14	The risk-averse ultimate pit problem. Optimization and Engineering, 2021, 22, 2655-2678.	2.4	9
15	An ADMM algorithm for two-stage stochastic programming problems. Annals of Operations Research, 2020, 286, 559-582.	4.1	5
16	How good are default investment policies in defined contribution pension plans?. Journal of Pension Economics and Finance, 2021, 20, 252-272.	0.9	4
17	Demystifying Credit Risk Derivatives and Securitization: <i>Introducing the Basic Ideas to Undergraduates</i>. Journal of Derivatives, 2014, 22, 110-118.	0.3	3
18	A two-step hybrid investment strategy for pension funds. North American Journal of Economics and Finance, 2017, 42, 574-583.	3.5	3

#	Article	IF	Citations
19	An algorithm for binary linear chance-constrained problems using IIS. Computational Optimization and Applications, 2019, 72, 589-608.	1.6	3
20	Partially observable multistage stochastic programming. Operations Research Letters, 2020, 48, 505-512.	0.7	3
21	A stochastic optimization model for short-term production of offshore oil platforms with satellite wells using gas lift. Top, 2020, 28, 549-574.	1.6	3
22	Laneâ€™s Algorithm Revisited. Management Science, 2021, 67, 3087-3103.	4.1	3
23	Pension Funds in Mexico and Chile: A Risk-Reward Comparison. SSRN Electronic Journal, 0, , .	0.4	3
24	Credit risk assessment of fixed income portfolios using explicit expressions. Finance Research Letters, 2014, 11, 224-230.	6.7	2
25	Can asset allocation limits determine portfolio riskâ€"return profiles in DC pension schemes?. Insurance: Mathematics and Economics, 2019, 86, 134-144.	1.2	2
26	A Synthetic Data-Plus-Features Driven Approach for Portfolio Optimization. Computational Economics, 0, , .	2.6	2
27	The effect of regularization in portfolio selection problems. Top, 2021, 29, 156-176.	1.6	1
28	A Robust Short-Term Oil Production under a Bow-Tie Uncertainty Set for the Gas Lift Performance Curve. SPE Journal, 2022, 27, 519-531.	3.1	1
29	Cournot equilibrium: modern techniques applied to an old problem. Journal of Interdisciplinary Mathematics, 2008, 11, 601-616.	0.7	0
30	Credit-Risk Behavior of Homogeneous Portfolios: <i>A Theoretical Result with Surprising Practical Implications</i>. Journal of Structured Finance, 2016, 22, 7-15.	0.3	0
31	Can Asset Allocation Limits Determine Portfolio Risk-Return Profiles in DC Pension Schemes?. SSRN Electronic Journal, 2018, , .	0.4	0
32	PERSPECTIVES: Molecular Biology and Economics: <i>A Few Funerals Are Needed</i>. Journal of Portfolio Management, 2020, 46, 5-7.	0.6	0
33	What is the optimal cutoff surface for ore bodies with more than one mineral?. Operations Research Letters, 2022, 50, 137-144.	0.7	0