Ulrich Rieder

List of Publications by Year
in descending order

27 papers	629 citations	687363 13 h-index	580821 25 g-index
27 all docs	27 docs citations	27 times ranked	255 citing authors

#	Article	IF	Citations
1	More Risk-Sensitive Markov Decision Processes. Mathematics of Operations Research, 2014, 39, 105-120.	1.3	102
2	Bayesian dynamic programming. Advances in Applied Probability, 1975, 7, 330-348.	0.7	71
3	Portfolio optimization with unobservable Markov-modulated drift process. Journal of Applied Probability, 2005, 42, 362-378.	0.7	61
4	Measurable selection theorems for optimization problems. Manuscripta Mathematica, 1978, 24, 115-131.	0.6	58
5	PORTFOLIO OPTIMIZATION WITH JUMPS AND UNOBSERVABLE INTENSITY PROCESS. Mathematical Finance, 2007, 17, 205-224.	1.8	57
6	Average optimality for continuous-time Markov decision processes in Polish spaces. Annals of Applied Probability, 2006, 16, 730.	1.3	42
7	MDP algorithms for portfolio optimization problems inÂpure jump markets. Finance and Stochastics, 2009, 13, 591-611.	1.1	33
8	Zero-sum risk-sensitive stochastic games. Stochastic Processes and Their Applications, 2017, 127, 622-642.	0.9	26
9	Markov games with incomplete information. Mathematical Methods of Operations Research, 1997, 46, 263-279.	1.0	23
10	Stochastic control problems with delay. Mathematical Methods of Operations Research, 2005, 62, 411-427.	1.0	21
11	Optimal control of single-server fluid networks. Queueing Systems, 2000, 35, 185-200.	0.9	19
12	Optimal control of Markovian jump processes with partial information and applications to a parallel queueing model. Mathematical Methods of Operations Research, 2009, 70, 567-596.	1.0	19
13	On stopped decision processes with discrete time parameter. Stochastic Processes and Their Applications, 1975, 3, 365-383.	0.9	15
14	Comparison Results for Markov-Modulated Recursive Models. Probability in the Engineering and Informational Sciences, 1997, 11, 203-217.	0.8	11
15	Robust consumption-investment problems with random market coefficients. Mathematics and Financial Economics, 2012, 6, 295-311.	1.7	11
16	Partially Observable Risk-Sensitive Markov Decision Processes. Mathematics of Operations Research, 2017, 42, 1180-1196.	1.3	11
17	On optimal policies and martingales in dynamic programming. Journal of Applied Probability, 1976, 13, 507-518.	0.7	10
18	Optimal Deterministic Investment Strategies for Insurers. Risks, 2013, 1, 101-118.	2.4	9

#	Article	IF	Citations
19	Structured policies in the sequential design of experiments. Annals of Operations Research, 1991, 32, 165-188.	4.1	8
20	Markov Decision Processes. Deutsche Mathematiker Vereinigung Jahresbericht, 2010, 112, 217-243.	1.1	8
21	Customer Scheduling with Incomplete Information. Probability in the Engineering and Informational Sciences, 1995, 9, 269-284.	0.8	6
22	Control Improvement for Jump-Diffusion Processes with Applications to Finance. Applied Mathematics and Optimization, 2012, 65, 1-14.	1.6	3
23	On Bayesian group sequential sampling procedures. Annals of Operations Research, 1991, 32, 189-203.	4.1	2
24	On Optimal Terminal Wealth Problems with Random Trading Times and Drawdown Constraints. Advances in Applied Probability, 2014, 46, 121-138.	0.7	2
25	Optimal greedy policies for stochastic control models. Mathematical Methods of Operations Research, 1996, 44, 115-133.	1.0	1
26	Optimal scheduling in heterogeneous two-station queueing networks. Mathematical Methods of Operations Research, 1998, 48, 337-347.	1.0	0
27	Optimal control of arrivals in tandem queues of constant service time. Mathematical Methods of Operations Research, 2001, 53, 481-491.	1.0	0