

Ulrich Rieder

List of Publications by Year in descending order

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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	Partially Observable Risk-Sensitive Markov Decision Processes. Mathematics of Operations Research, 2017, 42, 1180-1196.	1.3	11
2	Zero-sum risk-sensitive stochastic games. Stochastic Processes and Their Applications, 2017, 127, 622-642.	0.9	26
3	More Risk-Sensitive Markov Decision Processes. Mathematics of Operations Research, 2014, 39, 105-120.	1.3	102
4	On Optimal Terminal Wealth Problems with Random Trading Times and Drawdown Constraints. Advances in Applied Probability, 2014, 46, 121-138.	0.7	2
5	Optimal Deterministic Investment Strategies for Insurers. Risks, 2013, 1, 101-118.	2.4	9
6	Robust consumption-investment problems with random market coefficients. Mathematics and Financial Economics, 2012, 6, 295-311.	1.7	11
7	Control Improvement for Jump-Diffusion Processes with Applications to Finance. Applied Mathematics and Optimization, 2012, 65, 1-14.	1.6	3
8	Markov Decision Processes. Deutsche Mathematiker Vereinigung Jahresbericht, 2010, 112, 217-243.	1.1	8
9	MDP algorithms for portfolio optimization problems in pure jump markets. Finance and Stochastics, 2009, 13, 591-611.	1.1	33
10	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
11	PORTFOLIO OPTIMIZATION WITH JUMPS AND UNOBSERVABLE INTENSITY PROCESS. Mathematical Finance, 2007, 17, 205-224.	1.8	57
12	Average optimality for continuous-time Markov decision processes in Polish spaces. Annals of Applied Probability, 2006, 16, 730.	1.3	42
13	Portfolio optimization with unobservable Markov-modulated drift process. Journal of Applied Probability, 2005, 42, 362-378.	0.7	61
14	Stochastic control problems with delay. Mathematical Methods of Operations Research, 2005, 62, 411-427.	1.0	21
15	Optimal control of arrivals in tandem queues of constant service time. Mathematical Methods of Operations Research, 2001, 53, 481-491.	1.0	0
16	Optimal control of single-server fluid networks. Queueing Systems, 2000, 35, 185-200.	0.9	19
17	Optimal scheduling in heterogeneous two-station queueing networks. Mathematical Methods of Operations Research, 1998, 48, 337-347.	1.0	0
18	Comparison Results for Markov-Modulated Recursive Models. Probability in the Engineering and Informational Sciences, 1997, 11, 203-217.	0.8	11

#	ARTICLE	IF	CITATIONS
19	Markov games with incomplete information. <i>Mathematical Methods of Operations Research</i> , 1997, 46, 263-279.	1.0	23
20	Optimal greedy policies for stochastic control models. <i>Mathematical Methods of Operations Research</i> , 1996, 44, 115-133.	1.0	1
21	Customer Scheduling with Incomplete Information. <i>Probability in the Engineering and Informational Sciences</i> , 1995, 9, 269-284.	0.8	6
22	Structured policies in the sequential design of experiments. <i>Annals of Operations Research</i> , 1991, 32, 165-188.	4.1	8
23	On Bayesian group sequential sampling procedures. <i>Annals of Operations Research</i> , 1991, 32, 189-203.	4.1	2
24	Measurable selection theorems for optimization problems. <i>Manuscripta Mathematica</i> , 1978, 24, 115-131.	0.6	58
25	On optimal policies and martingales in dynamic programming. <i>Journal of Applied Probability</i> , 1976, 13, 507-518.	0.7	10
26	On stopped decision processes with discrete time parameter. <i>Stochastic Processes and Their Applications</i> , 1975, 3, 365-383.	0.9	15
27	Bayesian dynamic programming. <i>Advances in Applied Probability</i> , 1975, 7, 330-348.	0.7	71