

Sona Kilianova

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/9117688/publications.pdf>

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6
papers

66
citations

2258059

3
h-index

2272923

4
g-index

6
all docs

6
docs citations

6
times ranked

84
citing authors

#	ARTICLE	IF	CITATIONS
1	SIR-based mathematical modeling of infectious diseases with vaccination and waning immunity. Journal of Computational Science, 2019, 37, 101027.	2.9	41
2	Optimal pension fund management under multi-period risk minimization. Annals of Operations Research, 2009, 166, 261-270.	4.1	17
3	Robust portfolio optimization via solution to the Hamiltonâ€“Jacobiâ€“Bellman equation. International Journal of Computer Mathematics, 2016, 93, 725-734.	1.8	6
4	Dynamic intertemporal utility optimization by means of Riccati transformation of Hamiltonâ€“Jacobiâ€“Bellman equation. Japan Journal of Industrial and Applied Mathematics, 2019, 36, 497-519.	0.9	2
5	An empirical study on using Hurst exponent estimation methods for pricing Call options by fractional Blackâ€“Scholes model. Risk and Decision Analysis, 2018, 7, 51-62.	0.4	0
6	Expected utility maximization and conditional value-at-risk deviation-based Sharpe ratio in dynamic stochastic portfolio. Kybernetika, 0, , 1167-1183.	0.0	0