Jose Luis Perez Garmendia

List of Publications by Year
in descending order

23 papers	274 citations	933447 10 h-index	996975 15 g-index
23 all docs	23 docs citations	23 times ranked	78 citing authors

#	Article	IF	Citations
1	Optimality of Hybrid Continuous and Periodic Barrier Strategies in the Dual Model. Applied Mathematics and Optimization, 2020, 82, 105-133.	1.6	2
2	On the Bailout Dividend Problem for Spectrally Negative Markov Additive Models. SIAM Journal on Control and Optimization, 2020, 58, 1049-1076.	2.1	10
3	Optimal Periodic Replenishment Policies for Spectrally Positive LÃ©vy Demand Processes. SIAM Journal on Control and Optimization, 2020, 58, 3428-3456.	2.1	4
4	Fluctuation theory for level-dependent LÃ©vy risk processes. Stochastic Processes and Their Applications, 2019, 129, 5406-5449.	0.9	12
5	Periodic strategies in optimal execution with multiplicative price impact. Mathematical Finance, 2019, 29, 1039-1065.	1.8	2
6	On optimal periodic dividend strategies for LÃ©vy risk processes. Insurance: Mathematics and Economics, 2018, 80, 29-44.	1.2	23
7	American options under periodic exercise opportunities. Statistics and Probability Letters, 2018, 135, 92-101.	0.7	7
8	On the refractedâ€"reflected spectrally negative LÃ©vy processes. Stochastic Processes and Their Applications, 2018, 128, 306-331.	0.9	11
9	Spectrally negative LÃ©vy processes with Parisian reflection below and classical reflection above. Stochastic Processes and Their Applications, 2018, 128, 255-290.	0.9	25
10	On optimal periodic dividend and capital injection strategies for spectrally negative LÃ©vy models. Journal of Applied Probability, 2018, 55, 1272-1286.	0.7	3
11	Optimality of multi-refraction control strategies in the dual model. Insurance: Mathematics and Economics, 2018, 83, 148-160.	1.2	2
12	On the Bail-Out Optimal Dividend Problem. Journal of Optimization Theory and Applications, 2018, 179, 553-568.	1.5	11
13	Mixed Periodic-Classical Barrier Strategies for LÃ©vy Risk Processes. Risks, 2018, 6, 33.	2.4	11
14	On the non-commutative fractional Wishart process. Journal of Functional Analysis, 2017, 272, 339-362.	1.4	5
15	REFRACTIONâ€"REFLECTION STRATEGIES IN THE DUAL MODEL. ASTIN Bulletin, 2017, 47, 199-238.	1.0	12
16	On the optimality of periodic barrier strategies for a spectrally positive LÃ©vy process. Insurance: Mathematics and Economics, 2017, 77, 1-13.	1.2	30
17	On optimal joint reflective and refractive dividend strategies in spectrally positive LÃ©vy models. Insurance: Mathematics and Economics, 2017, 72, 148-162.	1.2	13
18	Affine processes on $mathbb{R}_{+}^{m}imesmathbb{R}^{n}$ and multiparameter time changes. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2017, 53, .	1.1	7

#	ARTICLE	IF	CITATIONS
19	Optimality of Refraction Strategies for Spectrally Negative LÃ©vy Processes. SIAM Journal on Control and Optimization, 2016, 54, 1126-1156.	2.1	15
20	A Random Matrix Approximation for the Non-commutative Fractional Brownian Motion. Journal of Theoretical Probability, 2016, 29, 1581-1598.	0.8	9
21	A Lamperti-type representation of continuous-state branching processes with immigration. Annals of Probability, 2013, 41, .	1.8	14
22	Optimal Control with Absolutely Continuous Strategies for Spectrally Negative LÃ©vy Processes. Journal of Applied Probability, 2012, 49, 150-166.	0.7	42
23	On Weighted Tempered Moving Averages Processes. Stochastic Models, 2008, 24, 227-245.	0.5	4